



MONTHLY SUMMARY REPORT

State Board of Administration of Florida

February 28, 2026



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Past performance is no guarantee of future results.

Views are as of the issue date and are subject to change based on market conditions and other factors. These views should not be construed as a recommendation for any specific security.

An investment in Florida PRIME is neither insured nor guaranteed by the Federal Deposit Insurance Corporation or any other government agency.

Although money market funds seek to preserve the value of your investment at \$1.00 per share, it is possible to lose money by investing in this fund.

INTRODUCTION

This report is prepared for stakeholders in Florida PRIME in accordance with Section 218.409(6)(a), Florida Statutes. The statute requires:

- (1) Reporting of any material impacts on the funds and any actions or escalations taken by staff to address such impacts;
- (2) Presentation of a management summary that provides an analysis of the status of the current investment portfolio and the individual transactions executed over the last month; and
- (3) Preparation of the management summary “in a manner that will allow anyone to ascertain whether the investment activities during the reporting period have conformed to investment policies.”

This report, which covers the period from February 1, 2026, through February 28, 2026, has been prepared by the SBA with input from Federated Hermes (“Federated”), investment advisor for Florida PRIME in a format intended to comply with the statute.

DISCLOSURE OF MATERIAL IMPACTS

During the reporting period, Florida PRIME was in material compliance with investment policy. There were no developments that had a material impact on the liquidity or operation of Florida PRIME. Details are available in the PRIME policy compliance table. This report also includes details on market conditions; fees; fund holdings, transactions and performance; and client composition.

PRIME™ STATISTICS

(As of February 28, 2026)

Total Participants
865

Florida PRIME™
Total Participant Balance
\$32,300,789,206

Total Number of Accounts
1,580

FACTS-AT-A-GLANCE PRIME is an exclusive service for Florida governmental organizations, providing a cost-effective investment vehicle for their surplus funds. Florida PRIME, the Local Government Surplus Funds Trust Fund, is utilized by hundreds of governmental investors including state agencies, state universities and colleges, counties, cities, special districts, school boards, and other direct support organizations of the State of Florida.

Florida PRIME is a government investment pool that offers management by an industry leader in professional money management, conservative investment policies, an extensive governance framework, a Standard & Poor’s “AAAm” rating, full transparency, and best-in-class financial reporting.



PORTFOLIO MANAGER COMMENTARY

There are essentially two ways an extraordinary development can play out: reverting to the mean or creating a new status quo. In finance, the latter is rare, but we believe 2026 is shaping up to be just that for the broad money markets.

Many would agree that the collective performance of stable value products since mid-2022 has indeed been extraordinary, riding on the back of Federal Reserve rate hikes, and rising to their highest level in decades. The high watermark for yields came the following year, with the target fed funds range reaching 5.25-5.50%. Funds poured into liquidity products, most auspiciously pushing money market fund assets under management (AUM) to record highs.

But here is where it gets interesting. Logic would say that flows would reverse when the Fed pivoted to lowering rates. Yet even after 150 basis points worth of cuts since 2023, money fund AUM have continued to grow across the industry, hitting new highs in February of \$7.8 trillion according to iMoneyNet and \$8.2 trillion according to Crane Data, which calculates its figure differently. Local Government Investment Pools, such as Florida PRIME operate with different dynamics due to participant needs and financial calendars, but the environment is similarly positive. As we have said before, this is in part due to how the laddered structure of liquidity products have kept yields above the direct Treasury market. But that might not be the entire picture. We are two

and a half months past the last rate cut on Dec. 17, 2025, and inflows have continued.

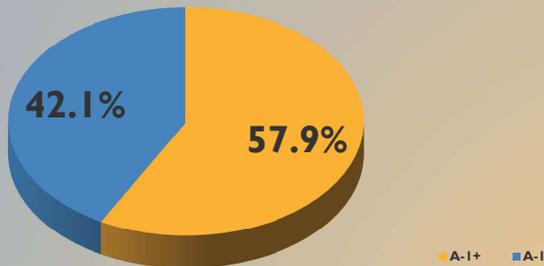
What's happening? We think investors like the “new normal,” realizing that liquidity yields might remain competitive even if the Fed lowers rates by half a percentage point this year as it projected in December. This is not important “just” because of the return, but because cash management tends to work best when yields are fairly steady, as seeking stability is the name of the game. We think, and the inflows seem to back up, that investors appreciate the potential sustainability of the “benevolent ordinary” yields as much as they did the heady returns of 2023, which the Fed never conceived as long-lived. This could be wishful thinking, but we would not be surprised if stable value products retain their current widespread popularity for a long time.

And let's not forget the uncertainty pervading the Fed's future, the US economy and geopolitics, a collective negative vibe that often sends investors to safer harbors. Not that you should expect most cash managers to rest on our laurels. We are a conservative bunch. The new normal does not mean one should forget the good habits that helped you get there.

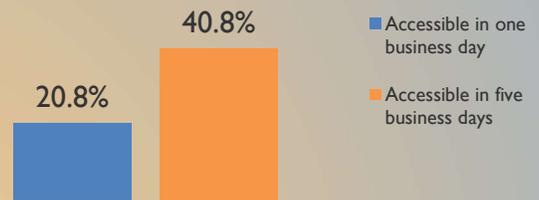
At month-end, yields on 1-, 3-, 6- and 12-month US Treasuries were 3.68%, 3.67%, 3.63% and 3.54%, respectively.

PORTFOLIO COMPOSITION FOR FEBRUARY 28 2026

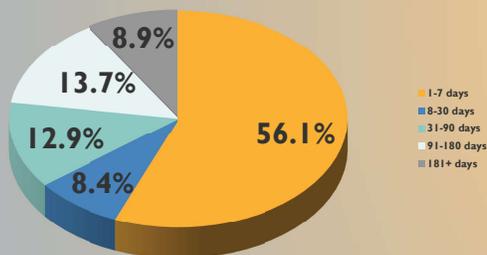
CREDIT QUALITY COMPOSITION



HIGHLY LIQUID HOLDINGS-11/26



EFFECTIVE MATURITY SCHEDULE



TOP HOLDINGS & AVG. MATURITY

1. ABN Amro Bank NV	5.0%
2. Cooperatieve Rabobank UA	5.0%
3. Australia & New Zealand Banking Group Ltd.	4.9%
4. Bank of Montreal	4.8%
5. JPMorgan Chase & Co.	4.2%
6. Toronto Dominion Bank	4.2%
7. Royal Bank of Canada	4.2%
8. Sumitomo Mitsui Trust Holdings, Inc.	4.0%
9. Bank of America Corp.	3.8%
10. Canadian Imperial Bank of Commerce	3.7%

SEC Weighted Average Maturity (WAM)

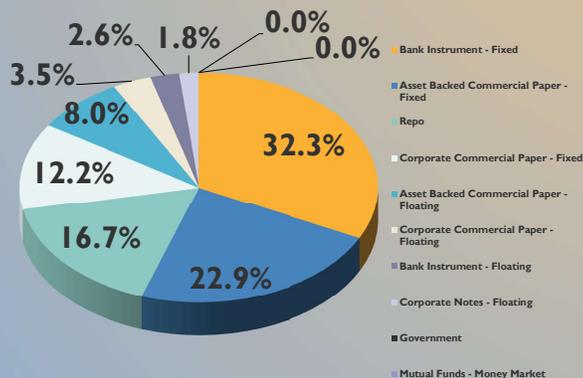
51 Days

Weighted Average Life (Spread WAL)

82 Days

Percentages based on total value of investments

PORTFOLIO COMPOSITION



FUND PERFORMANCE THROUGH FEBRUARY 2026

Florida PRIME Performance Data			
	Annualized Net Participant Yield ¹	Net-of-Fee Benchmark ²	Above (Below) Benchmark
One Month	3.91%	3.75%	0.16%
Three Months	3.98%	3.83%	0.14%
One Year	4.37%	4.19%	0.18%
Three Years	5.07%	4.79%	0.28%
Five Years	3.55%	3.30%	0.26%
Ten Years	2.49%	2.23%	0.26%
Since 1/96	2.66%	2.44%	0.22%

Net asset value at month end: \$32,303.6 million, which includes investments at market value, plus all cash, accrued interest receivable and payables.

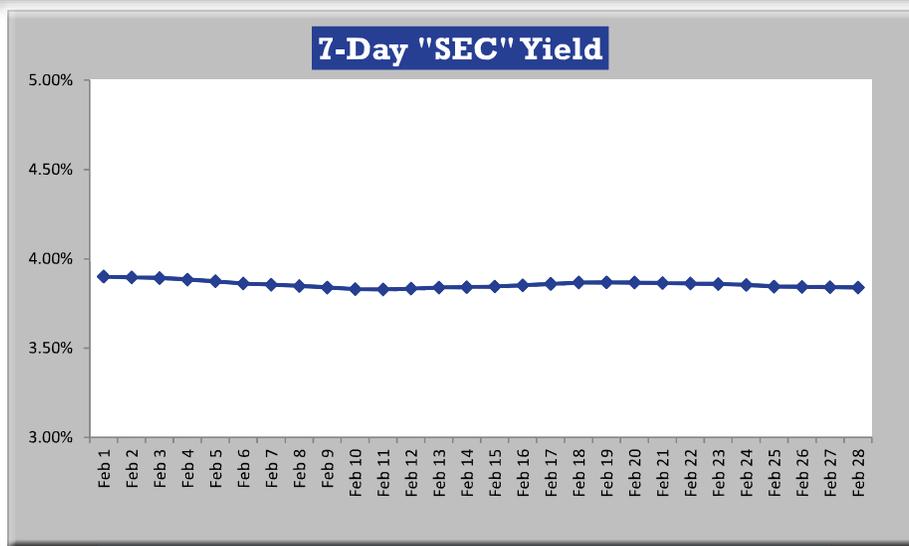
¹Net of fees. Participant yield is calculated on a 365-day basis and includes adjustments for expenses and other accounting items to reflect realized earnings by participants.

²The net-of-fee benchmark is the S&P AAA/AA Rated GIP All 30-Day Net Index for all time periods.

ABOUT ANNUALIZED YIELDS:

Performance data in the table and chart is annualized, meaning that the amounts are based on yields for the periods indicated, converted to their equivalent return based on actual days in a period, if obtained for a 12-month period.

For example, ignoring the effects of compounding, an investment that earns 0.10% over a 1-month period yields 1.20% on an annualized basis. Likewise, an investment that earns a total of 3.60% over three years yields 1.20% on an annualized basis, ignoring compounding.



The 7-Day "SEC" Yield in the chart is calculated in accordance with the yield methodology set forth by SEC Rule 2a-7 for money market funds. The 7-day yield = net income earned over a 7-day period / average units outstanding over the period / 7 times 365. Note that unlike other performance measures, the SEC yield does not include realized gains and losses from sales of securities.

PRIME ACCOUNT SUMMARY FOR FEBRUARY 2026

Summary of Cash Flows		
Opening Balance (02/01/26)	\$	32,153,351,496
Participant Deposits		3,201,053,340
Gross Earnings		95,977,924
Participant Withdrawals		(3,148,753,350)
Fees		(840,204)
Closing Balance (02/28/26)	\$	<u>32,300,789,206</u>
Net Change over Month	\$	147,437,710

Detailed Fee Disclosure		
February	Amount	Basis Point Equivalent*
SBA Client Service, Account Mgt. & Fiduciary Oversight Fee	\$ 248,071.92	0.92
Federated Investment Management & BNY Mellon Custodial Fee***	529,558.24	1.97
Bank of America Transfer Agent Fee	37,727.01	0.14
S&P Rating Maintenance Fee	15,780.29	0.06
Audit/External Review Fees	3,989.04	0.01
	<u>5,077.63</u>	<u>0.02</u>
Total Fees	\$ 840,204.13	3.13

*The basis point equivalent is an annualized rate based on the dollar amount of fees charged for the month times 12, divided by an average of the fund's beginning and ending total value (amortized cost) for the month which was \$32,227,070,351.

**All custodian banking fees are allocated based on both market value (size) and level of service accurately passing through all charges to pool participants. Charges may fluctuate month-to-month.

The data included in this report is unaudited.

INVENTORY OF HOLDINGS FOR FEBRUARY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
ABN Amro Bank NV, Amsterdam TD	TIME DEPOSIT	3.66	3/3/2026		1,600,000,000	3.71	\$1,600,000,000	\$1,600,000,000	\$0
AJC Capital, LLC, Jan 01, 2042	VARIABLE RATE DEMAND NOTE	3.85	1/1/2042	3/5/2026	5,530,000	3.85	\$5,530,000	\$5,530,000	\$0
Albion Capital LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		92,000,000	3.87	\$91,497,680	\$91,500,339	\$2,659
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2026		133,000,000	3.76	\$132,958,992	\$132,959,076	\$84
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2026		175,000,000	4.00	\$174,809,931	\$174,820,135	\$10,204
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/7/2026		50,000,000	3.84	\$49,640,625	\$49,643,885	\$3,260
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/22/2026		50,000,000	4.04	\$49,543,833	\$49,565,300	\$21,467
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/28/2026		45,000,000	4.00	\$44,564,625	\$44,580,375	\$15,750
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/29/2026		125,000,000	4.00	\$123,777,188	\$123,821,488	\$44,300
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		70,000,000	3.91	\$69,242,950	\$69,253,541	\$10,591
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/7/2026		100,000,000	3.83	\$98,660,278	\$98,659,470	-\$808
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/19/2026		30,000,000	3.84	\$29,463,700	\$29,469,564	\$5,864
Anglesea Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/20/2026		100,000,000	3.84	\$98,202,000	\$98,222,300	\$20,300
Anglesea Funding LLC, Jul 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.92	7/6/2026	3/2/2026	115,000,000	3.97	\$115,000,000	\$115,002,816	\$2,816
Anglesea Funding LLC, Jul 24, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.91	7/24/2026	3/2/2026	125,000,000	3.96	\$125,000,000	\$125,000,000	\$0
Archer I LLC, Jun 01, 2060	VARIABLE RATE DEMAND NOTE	3.75	6/1/2060	3/5/2026	18,000,000	3.80	\$18,000,000	\$18,000,000	\$0
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/14/2026		75,000,000	3.85	\$74,639,667	\$74,643,053	\$3,386
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/15/2026		30,000,000	3.85	\$29,852,733	\$29,854,131	\$1,398
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/16/2026		90,000,000	3.85	\$89,548,800	\$89,553,123	\$4,323
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		8,800,000	3.82	\$8,752,460	\$8,752,681	\$220
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		80,000,000	3.82	\$79,542,889	\$79,545,128	\$2,239
Atlantic Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2026		53,885,000	3.85	\$53,417,877	\$53,423,798	\$5,921
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		175,000,000	3.95	\$173,180,194	\$173,256,738	\$76,543
Australia & New Zealand Banking Group, Melbourne CP4-2	COMMERCIAL PAPER - 4-2		6/5/2026		50,000,000	3.95	\$49,480,056	\$49,501,925	\$21,869
Australia & New Zealand Banking Group, Melbourne TD	TIME DEPOSIT	3.67	3/3/2026		1,350,000,000	3.72	\$1,350,000,000	\$1,350,000,000	\$0
BNG Bank N.V. CP4-2	COMMERCIAL PAPER - 4-2		3/5/2026		150,000,000	3.72	\$149,908,250	\$149,908,215	-\$35
BPCE SA CP4-2	COMMERCIAL PAPER - 4-2		3/3/2026		100,000,000	4.10	\$99,955,556	\$99,959,650	\$4,094
BWV Forge TL Properties Owner LLC, May 01, 2059	VARIABLE RATE DEMAND NOTE	3.75	5/1/2059	3/5/2026	28,500,000	3.75	\$28,500,000	\$28,500,000	\$0
Bank of America N.A. BNOTE	BANK NOTE	4.39	7/6/2026		65,000,000	4.40	\$65,000,000	\$65,111,794	\$111,794
Bank of America N.A. BNOTE	BANK NOTE	4.40	4/10/2026		100,000,000	4.44	\$100,000,000	\$100,059,356	\$59,356
Bank of America N.A. BNOTE	BANK NOTE	4.35	7/24/2026		150,000,000	4.36	\$150,000,000	\$150,284,979	\$284,979
Bank of America N.A. BNOTE	BANK NOTE	4.17	8/6/2026		100,000,000	4.18	\$100,000,000	\$100,138,074	\$138,074
Bank of America N.A. BNOTE	BANK NOTE	3.93	9/22/2026		100,000,000	3.95	\$100,000,000	\$100,073,382	\$73,382
Bank of America N.A. BNOTE	BANK NOTE	3.79	8/24/2026		355,000,000	3.83	\$355,000,000	\$355,055,497	\$55,497
Bank of America N.A. BNOTE	BANK NOTE	3.82	1/15/2027		125,000,000	3.84	\$125,000,000	\$125,034,504	\$34,504
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.86	11/4/2026		100,000,000	3.88	\$100,000,000	\$100,039,930	\$39,930
Bank of America N.A. CD	CERTIFICATE OF DEPOSIT	3.85	12/4/2026		100,000,000	3.87	\$100,000,000	\$100,042,980	\$42,980
Bank of America N.A. Triparty Repo Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.68	3/2/2026		2,169,000,000	3.73	\$2,169,000,000	\$2,169,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.11	6/8/2026	3/2/2026	80,000,000	4.17	\$80,000,000	\$80,000,000	\$0
Bank of Montreal	CALLABLE CERTIFICATE OF DEPOSIT	4.04	2/12/2027	3/2/2026	195,000,000	4.10	\$195,000,000	\$195,000,000	\$0
Bank of Montreal CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.86	12/7/2026		150,000,000	3.88	\$150,000,000	\$150,112,020	\$112,020
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		4/23/2026		50,000,000	3.85	\$49,712,014	\$49,717,360	\$5,346
Bank of Montreal CP4-2	COMMERCIAL PAPER - 4-2		12/8/2026		100,000,000	3.89	\$97,057,444	\$97,142,150	\$84,706
Bank of Montreal, Apr 08, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.12	4/8/2026	3/2/2026	110,000,000	4.18	\$110,000,000	\$110,038,346	\$38,346
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/4/2026		100,000,000	4.23	\$99,943,194	\$99,949,270	\$6,076
Bank of Nova Scotia, Toronto CP4-2	COMMERCIAL PAPER - 4-2		3/11/2026		75,000,000	3.97	\$74,903,000	\$74,908,013	\$5,013

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Bank of Nova Scotia, Toronto Repo Triparty Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	3/2/2026		1,500,000,000	3.72	\$1,500,000,000	\$1,500,000,000	\$0
Barton Capital S.A. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/11/2026		50,000,000	3.79	\$49,937,833	\$49,938,300	\$467
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		115,000,000	3.98	\$113,819,333	\$113,865,744	\$46,410
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/5/2026		75,000,000	3.97	\$74,216,000	\$74,244,945	\$28,945
Bedford Row Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/18/2026		86,000,000	3.82	\$84,210,555	\$84,232,537	\$21,982
Bedford Row Funding Corp., Aug 25, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	3.95	8/25/2026	3/2/2026	50,000,000	4.00	\$50,000,000	\$50,000,000	\$0
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/3/2026		135,000,000	3.75	\$134,944,500	\$134,944,434	-\$66
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/26/2026		122,687,000	3.82	\$122,341,943	\$122,344,360	\$2,417
Bennington Stark Capital Co., LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		67,000,000	3.84	\$66,769,073	\$66,771,470	\$2,396
CAFCO, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		67,000,000	3.90	\$66,611,028	\$66,619,386	\$8,359
CHARTA, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/28/2026		75,000,000	3.83	\$73,593,292	\$73,604,918	\$11,626
CRC Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		39,000,000	3.90	\$38,773,583	\$38,778,847	\$5,263
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		3/9/2026		150,000,000	4.15	\$149,832,917	\$149,847,285	\$14,368
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		3/10/2026		175,000,000	4.14	\$174,785,844	\$174,803,913	\$18,069
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		3/11/2026		125,000,000	4.14	\$124,833,125	\$124,847,138	\$14,013
Caisse d'Amortissement de la Dette Sociale (CADES) CP	COMMERCIAL PAPER		6/4/2026		190,200,000	3.94	\$188,244,876	\$188,314,053	\$69,177
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.52	3/4/2026		200,000,000	4.52	\$200,000,000	\$200,019,000	\$19,000
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	4.07	8/27/2026		75,000,000	4.08	\$75,000,000	\$75,097,253	\$97,253
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.93	10/2/2026		200,000,000	3.95	\$200,000,000	\$200,179,060	\$179,060
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.82	10/28/2026		100,000,000	3.84	\$100,000,000	\$100,041,480	\$41,480
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.94	11/3/2026		30,000,000	3.96	\$30,000,000	\$30,038,439	\$38,439
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.85	12/4/2026		200,000,000	3.87	\$200,000,000	\$200,179,940	\$179,940
Canadian Imperial Bank of Commerce CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	1/13/2027		100,000,000	3.82	\$100,000,000	\$100,075,490	\$75,490
Canadian Imperial Bank of Commerce CP4-2	COMMERCIAL PAPER - 4-2		5/12/2026		100,000,000	4.41	\$99,134,611	\$99,234,920	\$100,309
Canadian Imperial Bank of Commerce, Apr 07, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.97	4/7/2026	3/2/2026	100,000,000	4.03	\$100,000,000	\$100,000,000	\$0
Canadian Imperial Bank of Commerce, Apr 21, 2026	VARIABLE RATE CERTIFICATE OF DEPOSIT	3.99	4/21/2026	3/2/2026	70,000,000	4.05	\$70,000,000	\$70,025,823	\$25,823
Canadian Imperial Bank of Commerce, Jul 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.03	7/1/2026	3/2/2026	18,000,000	4.09	\$18,000,000	\$18,000,000	\$0
Cancara Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/30/2026		20,000,000	3.84	\$19,870,833	\$19,872,212	\$1,379
Chariot Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/9/2026		25,000,000	3.84	\$24,893,229	\$24,894,188	\$958
Chariot Funding LLC, Sep 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	9/2/2026	3/2/2026	150,000,000	4.08	\$150,000,000	\$150,000,000	\$0
Chesham Finance LLC Series III CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/3/2026		50,000,000	3.73	\$49,979,556	\$49,979,480	-\$76
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2026		100,000,000	3.72	\$99,969,417	\$99,969,230	-\$187
Chesham Finance LLC Series IV CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2026		50,000,000	3.73	\$49,964,222	\$49,964,055	-\$167
City Furniture, Inc., Aug 01, 2044	VARIABLE RATE DEMAND NOTE	3.77	8/1/2044	3/5/2026	72,300,000	3.77	\$72,300,000	\$72,300,000	\$0
Collateralized Commercial Paper V Co. LLC, Aug 21, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	8/21/2026	3/2/2026	135,000,000	4.08	\$135,000,000	\$135,030,344	\$30,344
Collateralized Commercial Paper V Co. LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	11/23/2026	3/2/2026	200,000,000	4.02	\$200,000,000	\$200,000,000	\$0
Collateralized Commercial Paper V Co. LLC, Oct 02, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.99	10/2/2026	3/2/2026	135,000,000	4.05	\$135,000,000	\$135,024,876	\$24,876
Collateralized Commercial Paper V Co. LLC, Sep 04, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	9/4/2026	3/2/2026	150,000,000	4.08	\$150,000,000	\$150,036,315	\$36,315

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	3/3/2026		950,000,000	3.71	\$950,000,000	\$950,000,000	\$0
Cooperatieve Rabobank UA TD	TIME DEPOSIT	3.66	3/4/2026		650,000,000	3.71	\$650,000,000	\$650,000,000	\$0
DNB Bank ASA CP4-2	COMMERCIAL PAPER - 4-2		6/11/2026		75,000,000	4.00	\$74,165,833	\$74,209,935	\$44,102
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/6/2026		220,000,000	3.84	\$216,367,556	\$216,382,232	\$14,676
DZ Bank AG Deutsche Zentral-Genossenschaftsbank CP4-2	COMMERCIAL PAPER - 4-2		8/7/2026		50,000,000	3.84	\$49,169,285	\$49,172,640	\$3,355
Dino P. Kanelos Irrevocable Trust, Sep 01, 2041	VARIABLE RATE DEMAND NOTE	3.85	9/1/2041	3/5/2026	4,515,000	3.85	\$4,515,000	\$4,515,000	\$0
ECMC Group, Inc., (Series 2024-2) , Dec 01, 2054	VARIABLE RATE DEMAND NOTE	3.72	12/1/2054	3/5/2026	24,300,000	3.77	\$24,300,000	\$24,300,000	\$0
Enterprise Fleet Financing LLC 2025-3,A1, 4.551%, 07/20/2026	ASSET BACKED NOTE	4.55	7/20/2026		3,358,753	4.55	\$3,358,753	\$3,360,521	\$1,768
Enterprise Fleet Financing LLC 2026-1,A1, 3.849%, 02/22/2027	ASSET BACKED NOTE	3.85	2/22/2027		57,219,915	3.85	\$57,219,915	\$57,228,818	\$8,903
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/4/2026		55,000,000	3.98	\$54,429,451	\$54,448,944	\$19,493
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		55,000,000	3.97	\$54,401,600	\$54,420,713	\$19,113
Fairway Finance Co. LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/12/2026		25,000,000	3.83	\$24,572,319	\$24,572,935	\$616
Falcon Asset Funding LLC, Nov 06, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.05	11/6/2026	3/2/2026	160,000,000	4.11	\$160,000,000	\$160,000,000	\$0
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2026		50,000,000	4.09	\$49,895,764	\$49,902,125	\$6,361
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/6/2026		50,000,000	3.91	\$49,798,389	\$49,803,810	\$5,421
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/10/2026		75,000,000	3.95	\$74,663,125	\$74,674,853	\$11,728
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/4/2026		50,000,000	4.04	\$49,641,583	\$49,659,735	\$18,152
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/6/2026		50,000,000	4.00	\$49,633,556	\$49,649,360	\$15,804
GTA Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		8/24/2026		50,000,000	3.85	\$49,077,861	\$49,082,805	\$4,944
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/9/2026		150,000,000	3.97	\$149,838,333	\$149,845,410	\$7,077
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/19/2026		9,200,000	3.84	\$9,122,375	\$9,123,059	\$684
Gotham Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/22/2026		150,000,000	3.84	\$148,687,500	\$148,698,705	\$11,205
Great America Leasing Receivables 2025-2, A1, 4.035%, 11/16/2026	ASSET BACKED NOTE	4.04	11/16/2026		19,610,349	4.04	\$19,610,349	\$19,615,932	\$5,583
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2026		155,000,000	3.79	\$154,694,865	\$154,696,588	\$1,722
Great Bear Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		100,000,000	3.81	\$99,792,222	\$99,793,890	\$1,668
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.66	3/2/2026		500,000,000	3.71	\$500,000,000	\$500,000,000	\$0
HSBC Securities (USA), Inc. Repo Tri Party Overnight Fixed	REPO TRIPARTY OVERNIGHT FIXED	3.67	3/2/2026		800,000,000	3.72	\$800,000,000	\$800,000,000	\$0
HW Hellman Building, LP, Mar 01, 2062	VARIABLE RATE DEMAND NOTE	3.75	3/1/2062	3/5/2026	50,000,000	3.75	\$50,000,000	\$50,000,000	\$0
ING (U.S.) Funding LLC CP	COMMERCIAL PAPER		4/1/2026		20,000,000	4.09	\$19,927,583	\$19,931,690	\$4,107
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		3/25/2026		50,000,000	4.09	\$49,857,361	\$49,866,040	\$8,679
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		5/6/2026		27,000,000	4.07	\$26,799,315	\$26,810,927	\$11,612
ING (U.S.) Funding LLC CP4-2	COMMERCIAL PAPER - 4-2		7/28/2026		175,000,000	3.83	\$172,276,757	\$172,306,120	\$29,363
Jupiter Securitization Co. LLC, Aug 14, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS-4(2)	4.01	8/14/2026	3/2/2026	95,000,000	4.07	\$95,000,000	\$95,000,000	\$0
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2026		50,000,000	4.09	\$49,983,375	\$49,984,615	\$1,240
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/3/2026		44,340,000	4.09	\$44,320,343	\$44,321,803	\$1,460
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/4/2026		50,000,000	4.09	\$49,972,292	\$49,974,340	\$2,048
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/6/2026		50,000,000	4.03	\$49,961,694	\$49,964,055	\$2,361
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/23/2026		22,940,000	3.96	\$22,880,968	\$22,882,996	\$2,029
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/1/2026		50,000,000	3.89	\$49,825,833	\$49,828,630	\$2,797
LMA-Americas LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		50,000,000	3.85	\$49,728,444	\$49,730,420	\$1,976
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2026		50,000,000	3.95	\$49,908,861	\$49,913,475	\$3,614
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2026		50,000,000	3.95	\$49,903,500	\$49,907,300	\$3,800
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/17/2026		10,000,000	3.95	\$9,980,700	\$9,981,460	\$760
La Fayette Asset Securitization LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/24/2026		92,000,000	3.97	\$91,752,750	\$91,762,649	\$9,899
Liberty Street Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/17/2026		95,000,000	3.83	\$93,917,264	\$93,918,549	\$1,285
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2026		106,000,000	3.73	\$105,934,987	\$105,934,884	-\$102
Lion Bay Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/9/2026		165,000,000	3.84	\$162,749,400	\$162,768,755	\$19,354
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		100,000,000	3.83	\$99,791,667	\$99,794,300	\$2,633
Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/25/2026		55,000,000	3.80	\$54,851,836	\$54,852,952	\$1,116

See notes at end of table.

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Longship Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/17/2026		150,000,000	3.85	\$149,231,312	\$149,242,545	\$11,233
MUFG Bank Ltd. CP	COMMERCIAL PAPER		3/6/2026		100,000,000	4.05	\$99,923,194	\$99,928,690	\$5,496
Manhattan Asset Funding Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/18/2026		100,000,000	3.83	\$99,168,889	\$99,174,820	\$5,931
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.92	3/27/2026		150,000,000	3.97	\$150,000,000	\$150,025,605	\$25,605
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.79	5/26/2026		90,000,000	3.84	\$90,000,000	\$90,003,393	\$3,393
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	5/29/2026		250,000,000	3.83	\$250,000,000	\$250,003,000	\$3,000
Mizuho Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	6/4/2026		120,000,000	3.83	\$120,000,000	\$120,002,928	\$2,928
Mizuho Securities USA, Inc. - REPO TRIPARTY OVERNIGHT FIXED	REPO TRIPARTY OVERNIGHT FIXED	3.67	3/2/2026		400,000,000	3.72	\$400,000,000	\$400,000,000	\$0
National Australia Bank Ltd., Dec 18, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.00	12/18/2026	3/2/2026	100,000,000	4.06	\$100,000,000	\$100,000,000	\$0
National Bank of Canada, Apr 01, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	4/1/2026	3/2/2026	175,000,000	4.03	\$175,000,000	\$175,032,585	\$32,585
National Bank of Canada, Apr 07, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	4/7/2026	3/2/2026	200,000,000	4.03	\$200,000,000	\$200,043,040	\$43,040
National Bank of Canada, Feb 11, 2027	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.97	2/11/2027	3/2/2026	300,000,000	4.03	\$300,000,000	\$300,000,000	\$0
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/8/2027		140,000,000	3.81	\$135,528,750	\$135,564,870	\$36,120
National Bank of Canada, Montreal CP4-2	COMMERCIAL PAPER - 4-2		1/29/2027		270,000,000	3.82	\$260,776,800	\$260,887,392	\$110,592
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		75,000,000	3.82	\$73,990,208	\$73,987,905	-\$2,303
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/16/2026		50,000,000	4.00	\$49,258,667	\$49,284,750	\$26,083
Old Line Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		9/21/2026		25,000,000	4.01	\$24,450,667	\$24,473,365	\$22,698
Old Line Funding, LLC, Jul 15, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	7/15/2026	3/2/2026	100,000,000	4.02	\$100,000,000	\$100,000,000	\$0
Old Line Funding, LLC, Nov 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.05	11/18/2026	3/2/2026	70,000,000	4.11	\$70,000,000	\$70,000,000	\$0
Old Line Funding, LLC, Oct 05, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	10/5/2026	3/2/2026	200,000,000	4.03	\$200,000,000	\$200,000,000	\$0
Overbaugh Family (2016) Survivorship Trust, Apr 01, 2042	VARIABLE RATE DEMAND NOTE	3.85	4/1/2042	3/5/2026	7,015,000	3.85	\$7,015,000	\$7,015,000	\$0
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		200,000,000	4.41	\$199,532,222	\$199,587,780	\$55,558
Paradelle Funding LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		10/30/2026		15,000,000	3.96	\$14,613,104	\$14,629,098	\$15,994
Park Avenue Collateralized Notes Co., LLC, Aug 17, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	4.02	8/17/2026	3/2/2026	100,000,000	4.08	\$100,000,000	\$100,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Jul 24, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	7/24/2026	3/2/2026	39,300,000	4.03	\$39,300,000	\$39,300,000	\$0
Park Avenue Collateralized Notes Co., LLC, Jun 12, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	6/12/2026	3/2/2026	10,000,000	4.03	\$10,000,000	\$10,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Nov 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	11/20/2026	3/2/2026	75,000,000	4.02	\$75,000,000	\$75,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Nov 23, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	11/23/2026	3/2/2026	192,000,000	4.02	\$192,000,000	\$192,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 16, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	10/16/2026	3/2/2026	215,000,000	4.03	\$215,000,000	\$215,000,000	\$0
Park Avenue Collateralized Notes Co., LLC, Oct 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.97	10/20/2026	3/2/2026	65,000,000	4.03	\$65,000,000	\$65,001,438	\$1,438
Park Avenue Collateralized Notes Co., LLC, Oct 30, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.95	10/30/2026	3/2/2026	51,000,000	4.00	\$51,000,000	\$51,000,000	\$0
Pennsylvania State Higher Education Assistance Agency, (Taxable Series A), 06/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.72	6/1/2054	3/5/2026	29,694,000	3.72	\$29,694,000	\$29,694,000	\$0
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		3/3/2026		100,000,000	4.29	\$99,954,000	\$99,958,830	\$4,830
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		4/17/2026		5,000,000	4.44	\$4,971,008	\$4,974,684	\$3,675
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/3/2026		110,000,000	4.05	\$108,856,000	\$108,912,320	\$56,320
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/11/2026		50,000,000	4.06	\$49,435,222	\$49,466,710	\$31,488
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		6/23/2026		75,000,000	3.93	\$74,084,083	\$74,110,020	\$25,937
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		7/8/2026		50,000,000	3.85	\$49,321,347	\$49,329,775	\$8,428
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/12/2026		3,000,000	3.83	\$2,948,678	\$2,948,881	\$203
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/26/2026		30,000,000	3.84	\$29,443,500	\$29,445,000	\$1,500
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		75,000,000	3.94	\$73,570,854	\$73,604,955	\$34,101

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Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		8/27/2026		100,000,000	3.94	\$98,094,472	\$98,139,940	\$45,468
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/3/2026		42,000,000	3.95	\$41,166,533	\$41,189,245	\$22,711
Podium Funding Trust CPABS3A3	COMMERCIAL PAPER - ABS 3A3		9/10/2026		100,000,000	3.90	\$97,963,333	\$97,999,440	\$36,107
Podium Funding Trust, Sep 15, 2026	VARIABLE RATE COMMERCIAL PAPER-ABS 3A3	3.94	9/15/2026	3/2/2026	25,000,000	3.99	\$25,000,000	\$25,002,213	\$2,213
Ridgefield Funding Company, LLC Series A CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/19/2026		250,000,000	4.01	\$249,456,944	\$249,484,725	\$27,781
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/5/2026		100,000,000	3.97	\$97,350,556	\$97,476,450	\$125,894
Royal Bank of Canada CP4-2	COMMERCIAL PAPER - 4-2		11/19/2026		50,000,000	4.00	\$48,590,347	\$48,664,980	\$74,633
Royal Bank of Canada, Oct 21, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	3.99	10/21/2026	3/2/2026	30,000,000	4.05	\$30,000,000	\$30,017,703	\$17,703
Royal Bank of Canada, Toronto TD	TIME DEPOSIT	3.73	3/2/2026		700,000,000	3.78	\$700,000,000	\$700,000,000	\$0
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/11/2026		25,000,000	3.85	\$24,809,389	\$24,811,923	\$2,534
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/21/2026		25,000,000	3.85	\$24,783,278	\$24,786,160	\$2,882
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/9/2026		100,000,000	3.85	\$98,937,500	\$98,949,590	\$12,090
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/10/2026		80,000,000	3.85	\$79,141,667	\$79,151,480	\$9,813
Salisbury Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/11/2026		76,000,000	3.85	\$75,176,667	\$75,186,131	\$9,465
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/5/2026		110,000,000	4.06	\$109,927,400	\$109,932,240	\$4,840
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/16/2026		110,000,000	3.95	\$109,799,494	\$109,806,917	\$7,423
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/18/2026		200,000,000	3.94	\$199,593,611	\$199,607,440	\$13,829
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/20/2026		55,000,000	3.85	\$54,701,289	\$54,704,628	\$3,339
Sheffield Receivables Company LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/27/2026		56,000,000	3.85	\$55,654,916	\$55,659,414	\$4,498
Starbird Funding Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/2/2026		150,000,000	3.69	\$149,954,500	\$149,953,845	-\$655
Sumitomo Mitsui Banking Corp. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	0.00	4/8/2026		150,000,000	3.86	\$149,370,991	\$149,388,615	\$17,624
Sumitomo Mitsui Banking Corp. ECD (USD)	EURO CERTIFICATE OF DEPOSIT	3.82	4/13/2026		200,000,000	3.87	\$200,000,000	\$200,026,200	\$26,200
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.80	4/20/2026		100,000,000	3.85	\$100,000,000	\$100,006,290	\$6,290
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	4/28/2026		200,000,000	3.83	\$200,000,000	\$200,013,320	\$13,320
Sumitomo Mitsui Trust Bank Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	5/20/2026		30,000,000	3.83	\$30,000,000	\$30,000,849	\$849
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		3/6/2026		100,875,000	4.01	\$100,798,111	\$100,804,045	\$5,934
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/8/2026		50,000,000	3.86	\$49,790,556	\$49,792,850	\$2,294
Sumitomo Mitsui Trust Bank Ltd. CP4-2	COMMERCIAL PAPER - 4-2		4/14/2026		106,610,000	3.85	\$106,097,798	\$106,102,931	\$5,133
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	0.00	5/18/2026		200,000,000	3.85	\$198,327,005	\$198,117,880	-\$209,125
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.83	4/17/2026		150,000,000	3.88	\$150,000,000	\$150,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	3.84	4/7/2026		150,000,000	3.89	\$150,000,000	\$150,000,000	\$0
Sumitomo Mitsui Trust Bank Ltd. ECD(USD)	EURO CERTIFICATE OF DEPOSIT	4.00	3/6/2026		200,000,000	4.06	\$200,000,000	\$200,000,000	\$0
Svenska Handelsbanken, Stockholm CP4-2	COMMERCIAL PAPER - 4-2		6/12/2026		170,000,000	4.01	\$168,086,083	\$168,204,103	\$118,020
Taxable Tender Option Bond Trust 2021-MIZ9064TX, (Series 2021-MIZ-9064TX), 11/01/2056	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.08	11/1/2056	3/5/2026	13,000,000	4.08	\$13,000,000	\$13,000,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9084TX, (Series 2022-MIZ-9084TX), 02/01/2027	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.08	2/1/2027	3/5/2026	10,300,000	4.08	\$10,300,000	\$10,300,000	\$0
Taxable Tender Option Bond Trust 2022-MIZ9094TX, (Series 2022-MIZ-9094TX), 12/01/2059	MUNICIPAL VARIABLE RATE DEMAND NOTE	4.08	12/1/2059	3/5/2026	1,500,000	4.08	\$1,500,000	\$1,500,000	\$0

See notes at end of table.

INVENTORY OF HOLDINGS FOR FEBRUARY 2026

Security Name	Security Classification	Cpn	Maturity	Rate Reset	Par	Current Yield	Amort Cost (2)	Mkt Value (1)	Unrealized Gain/Loss
Texas State, Veterans Bonds (Taxable Series 2023A), 12/01/2054	MUNICIPAL VARIABLE RATE DEMAND NOTE	3.76	12/1/2054	3/4/2026	16,815,000	3.76	\$16,815,000	\$16,815,000	\$0
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		6/3/2026		100,000,000	3.98	\$98,973,333	\$99,013,690	\$40,357
Thunder Bay Funding, LLC CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		7/8/2026		60,000,000	3.82	\$59,192,167	\$59,194,686	\$2,519
Thunder Bay Funding, LLC, Apr 20, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	4/20/2026	3/2/2026	50,000,000	4.02	\$50,000,000	\$50,000,000	\$0
Thunder Bay Funding, LLC, Aug 18, 2026	COMMERCIAL PAPER ASSET BACKED CALLABLE	3.96	8/18/2026	3/2/2026	100,000,000	4.02	\$100,000,000	\$100,000,000	\$0
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.07	1/4/2027	3/2/2026	100,000,000	4.13	\$100,000,000	\$100,070,382	\$70,382
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	4.07	1/12/2027	3/2/2026	150,000,000	4.13	\$150,000,000	\$150,109,370	\$109,370
Toronto Dominion Bank	CALLABLE CERTIFICATE OF DEPOSIT	3.98	2/12/2027	3/2/2026	180,000,000	4.04	\$180,000,000	\$180,023,274	\$23,274
Toronto Dominion Bank CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.78	11/16/2026		95,000,000	3.81	\$95,000,000	\$95,011,068	\$11,068
Toronto Dominion Bank CP4-2	COMMERCIAL PAPER - 4-2		10/1/2026		100,000,000	3.91	\$97,750,000	\$97,793,600	\$43,600
Toronto Dominion Bank, Apr 23, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.12	4/23/2026	3/2/2026	120,000,000	4.18	\$120,000,000	\$120,067,152	\$67,152
Toronto Dominion Bank, Dec 16, 2026	VARIABLE RATE COMMERCIAL PAPER - 4-2	4.02	12/16/2026	3/2/2026	75,000,000	4.08	\$75,000,000	\$75,000,000	\$0
TotalEnergies Capital S.A. CP4-2	COMMERCIAL PAPER - 4-2		4/15/2026		40,000,000	4.01	\$39,797,378	\$39,806,776	\$9,398
Toyota Credit Canada Inc. CP	COMMERCIAL PAPER		7/2/2026		55,000,000	4.13	\$54,241,840	\$54,268,896	\$27,056
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		3/2/2026		10,000,000	4.58	\$9,996,342	\$9,996,950	\$608
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		4/14/2026		42,500,000	4.54	\$42,263,228	\$42,299,141	\$35,913
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		6/15/2026		25,000,000	4.14	\$24,701,500	\$24,717,550	\$16,050
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/14/2026		10,000,000	4.07	\$9,850,822	\$9,854,996	\$4,174
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		7/27/2026		15,000,000	3.94	\$14,761,875	\$14,763,750	\$1,875
Toyota Credit De Puerto Rico Corp. CP	COMMERCIAL PAPER		10/13/2026		60,000,000	3.93	\$58,559,800	\$58,558,026	-\$1,774
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		5/18/2026		25,000,000	4.20	\$24,775,556	\$24,794,630	\$19,074
Toyota Motor Credit Corp. CP	COMMERCIAL PAPER		7/27/2026		100,000,000	4.02	\$98,387,500	\$98,475,000	\$87,500
Toyota Motor Credit Corp., Dec 09, 2026	VARIABLE MEDIUM TERM NOTE	4.02	12/9/2026	3/2/2026	230,000,000	4.08	\$230,000,000	\$230,353,241	\$353,241
Toyota Motor Credit Corp., Feb 12, 2027	VARIABLE MEDIUM TERM NOTE	3.97	2/12/2027	3/2/2026	50,000,000	4.03	\$50,000,000	\$50,065,403	\$65,403
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.83	4/10/2026		300,000,000	3.88	\$300,000,000	\$300,011,250	\$11,250
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.79	5/12/2026		150,000,000	3.84	\$150,000,000	\$149,999,400	-\$600
Truist Bank CD	CERTIFICATE OF DEPOSIT	3.78	6/10/2026		200,000,000	3.83	\$200,000,000	\$199,996,180	-\$3,820
UnitedHealth Group, Inc. CP4-2	COMMERCIAL PAPER - 4-2		3/2/2026		200,000,000	3.73	\$199,938,667	\$199,938,340	-\$327
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		3/10/2026		55,000,000	4.07	\$54,933,282	\$54,937,636	\$4,354
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		4/23/2026		25,000,000	3.84	\$24,856,771	\$24,858,108	\$1,337
Victory Receivables Corp. CPABS4-2	COMMERCIAL PAPER - ABS- 4(2)		5/18/2026		150,000,000	3.83	\$148,753,333	\$148,763,340	\$10,007
Westpac Banking Corp. Ltd. CDYAN	CERTIFICATE OF DEPOSIT - YANKEE	3.84	12/8/2026		70,000,000	3.86	\$70,000,000	\$70,061,621	\$61,621
Westpac Banking Corp. Ltd., Sydney CP4-2	COMMERCIAL PAPER - 4-2		9/22/2026		40,000,000	3.99	\$39,121,400	\$39,154,896	\$33,496
Wylie Bice Life Insurance Trust, Aug 01, 2046	VARIABLE RATE DEMAND NOTE	3.85	8/1/2046	3/5/2026	7,625,000	3.85	\$7,625,000	\$7,625,000	\$0
Total Value of Assets					32,331,620,017		\$32,232,327,011	\$32,237,160,056	\$4,833,045

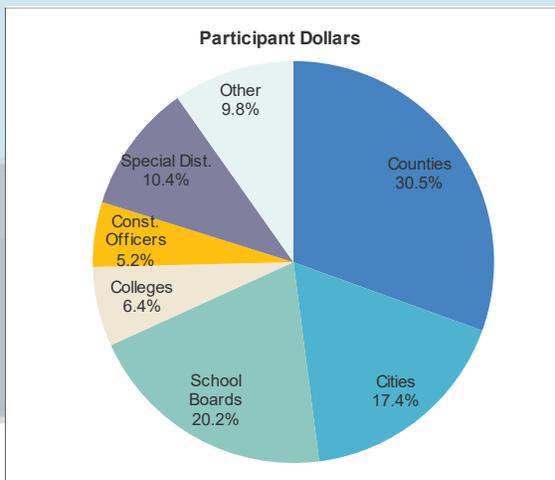
Notes: The data included in this report is unaudited. Amounts above are the value of investments. Income accruals, payables and uninvested cash are not included. Amortizations/accretions are reported with a one-day lag in the above valuations.

¹ Market values of the portfolio securities are provided by the custodian, BNY Mellon. The portfolio manager, Federated Hermes, is the source for other data shown above.

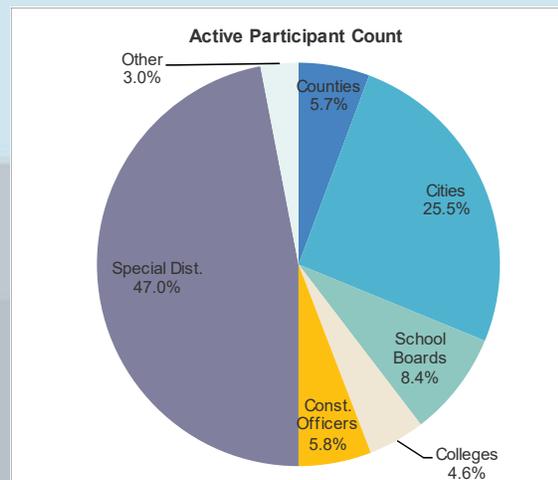
² Amortized cost is calculated using a straight line method.

PARTICIPANT CONCENTRATION DATA - AS OF FEBRUARY 28 2026

Participant Balance	Share of		Participant Balance	Share of	
	Fund	Participant Count		Fund	Participant Count
All Participants	100.0%	100.0%	Colleges & Universities	6.4%	4.6%
Top 10	33.3%	1.2%	Top 10	5.5%	1.2%
\$100 million or more	78.2%	8.9%	\$100 million or more	4.7%	0.6%
\$10 million up to \$100 million	19.2%	19.6%	\$10 million up to \$100 million	1.6%	1.8%
\$1 million up to \$10 million	2.2%	22.1%	\$1 million up to \$10 million	0.1%	0.5%
Under \$1 million	0.3%	49.4%	Under \$1 million	0.01%	1.8%
Counties	30.5%	5.7%	Constitutional Officers	5.2%	5.8%
Top 10	24.7%	1.2%	Top 10	4.2%	1.2%
\$100 million or more	29.5%	2.2%	\$100 million or more	3.9%	0.4%
\$10 million up to \$100 million	0.9%	1.1%	\$10 million up to \$100 million	1.0%	1.1%
\$1 million up to \$10 million	0.1%	1.1%	\$1 million up to \$10 million	0.2%	1.8%
Under \$1 million	0.0%	1.4%	Under \$1 million	0.0%	2.7%
Municipalities	17.4%	25.5%	Special Districts	10.4%	47.0%
Top 10	6.3%	1.2%	Top 10	6.5%	1.2%
\$100 million or more	8.0%	1.8%	\$100 million or more	6.2%	1.1%
\$10 million up to \$100 million	8.7%	8.9%	\$10 million up to \$100 million	3.0%	3.5%
\$1 million up to \$10 million	0.6%	5.7%	\$1 million up to \$10 million	0.9%	10.9%
Under \$1 million	0.1%	9.1%	Under \$1 million	0.2%	31.5%
School Boards	20.2%	8.4%	Other	9.8%	3.0%
Top 10	13.5%	1.2%	Top 10	8.0%	1.2%
\$100 million or more	16.9%	2.2%	\$100 million or more	8.9%	0.7%
\$10 million up to \$100 million	3.1%	2.7%	\$10 million up to \$100 million	0.8%	0.7%
\$1 million up to \$10 million	0.2%	1.4%	\$1 million up to \$10 million	0.1%	0.8%
Under \$1 million	0.0%	2.1%	Under \$1 million	0.0%	0.8%



Total Fund Value: \$32,300,789,206



Total Active Participant Count: 856

Note: Active accounts include only those participant accounts valued above zero.

COMPLIANCE WITH INVESTMENT POLICY FOR FEBRUARY 28, 2026

As investment manager, Federated monitors compliance daily on Florida PRIME to ensure that investment practices comply with the requirements of the Investment Policy Statement (IPS). Federated provides a monthly compliance report to the SBA and is required to notify the Investment Oversight Group (IOG) of compliance exceptions within 24 hours of identification. The IOG will meet as necessary based on the occurrence and resolution of compliance exceptions or upon the occurrence of a material event. Minutes from the IOG meetings are posted to the Florida PRIME website.

In addition to the compliance testing performed by Federated, SBA Risk Management and Compliance conducts daily independent testing on Florida PRIME using a risk-based approach. Under this approach, each IPS parameter is ranked as “High” or “Low” with respect to the level of risk associated with a potential guideline breach. Negative test results are subject to independent verification and review for possible escalation. These rankings, along with the frequency for testing, are reviewed and approved by the IOG on an annual basis or more often if market conditions dictate. Additionally, any parameter reported in “Fail” status on the Federated compliance report, regardless of risk ranking, is also independently verified and escalated accordingly. The results of independent testing are currently reported monthly to the IOG.

Test by Source	Pass/Fail
Securities must be USD denominated	Pass
<u>Ratings requirements</u>	
First Tier Securities	Pass
Long-term securities must have long-term ratings in the three highest categories	Pass
Commercial Paper must have short-term ratings from at least one NRSRO	Pass
Securities in Highest Rating Category (A-1+ or equivalent)	Pass
Repurchase Agreement Counterparties must be rated by S&P	Pass
S&P Weighted Average Life	Pass
<u>Maturity</u>	
Individual Security	Pass
Government floating rate notes/variable rate notes	Pass
Dollar Weighted Average Maturity	Pass
Weighted Average Life	Pass
<u>Issuer Diversification</u>	
First tier issuer (limit does not apply to cash, cash items, U.S. Government securities and repo collateralized by these securities)	Pass
Demand Feature and Guarantor Diversification	
First Tier securities issued by or subject to demand features and guarantees of a non-controlled person	Pass
First Tier securities issued by or subject to demand features and guarantees of a controlled person	Pass

Test by Source	Pass/Fail
<u>Money Market Mutual Funds</u>	
Invested in any one Money Market Mutual Fund	Pass
<u>Repurchase Agreements</u>	
Repurchase Agreement Counterparty Rating	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (2-5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1+ (More than 5 business days)	Pass
Term Repurchase Agreements with any single dealer - Counterparty Rating A-1 (More than 5 business days)	Pass
Repurchase Agreements with any single dealer - Counterparty Rating A-1	Pass
<u>Concentration Tests</u>	
Industry Concentration, excluding financial services industry	Pass
Any Single Government Agency	Pass
Illiquid Securities	Pass
Assets invested in securities accessible within 1 business day	Pass
Assets invested in securities accessible within 5 business days	Pass

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount		Total Real G/L
							Local		
ABN AMRO BANK N.V.	02/03/26	02/03/26	02/03/26	MATURITY	1,600,000,000	0	1,600,000,000	0	
ABN AMRO BANK N.V.	02/10/26	02/10/26	02/10/26	MATURITY	1,600,000,000	0	1,600,000,000	0	
ABN AMRO BANK N.V.	02/17/26	02/17/26	02/17/26	MATURITY	1,600,000,000	0	1,600,000,000	0	
ABN AMRO BANK N.V.	02/24/26	02/24/26	02/24/26	MATURITY	1,600,000,000	0	1,600,000,000	0	
ALBION CORP/LLC FIXED COUPON 0 MATURITY 20260217	02/17/26	02/17/26	02/17/26	MATURITY	54,112,000	0	54,112,000	0	
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260203	02/03/26	02/03/26	02/03/26	MATURITY	150,000,000	0	150,000,000	0	
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260206	02/06/26	02/06/26	02/06/26	MATURITY	100,000,000	0	100,000,000	0	
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260210	02/10/26	02/10/26	02/10/26	MATURITY	150,000,000	0	150,000,000	0	
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260213	02/13/26	02/13/26	02/13/26	MATURITY	100,000,000	0	100,000,000	0	
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260217	02/17/26	02/17/26	02/17/26	MATURITY	100,000,000	0	100,000,000	0	
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260220	02/20/26	02/20/26	02/20/26	MATURITY	184,500,000	0	184,500,000	0	
Anglesea Funding LLC/PAB54	02/24/26	02/24/26	02/24/26	MATURITY	100,000,000	0	100,000,000	0	
ANTALIS SA FIXED COUPON 0 MATURITY 20260206	02/06/26	02/06/26	02/06/26	MATURITY	130,800,000	0	130,800,000	0	
ANTALIS SA FIXED COUPON 0 MATURITY 20260213	02/13/26	02/13/26	02/13/26	MATURITY	90,580,000	0	90,580,000	0	
ANTALIS SA FIXED COUPON 0 MATURITY 20260220	02/20/26	02/20/26	02/20/26	MATURITY	78,150,000	0	78,150,000	0	
ANTALIS SA FIXED COUPON 0 MATURITY 20260227	02/27/26	02/27/26	02/27/26	MATURITY	55,100,000	0	55,100,000	0	
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/03/26	02/03/26	02/03/26	MATURITY	1,375,000,000	0	1,375,000,000	0	
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/10/26	02/10/26	02/10/26	MATURITY	1,350,000,000	0	1,350,000,000	0	
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/17/26	02/17/26	02/17/26	MATURITY	1,375,000,000	0	1,375,000,000	0	
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/24/26	02/24/26	02/24/26	MATURITY	1,400,000,000	0	1,400,000,000	0	
BANK NOVA SCOTIA FLOATING COUPON 4.00000 MATURITY 20260204	02/04/26	02/04/26	02/04/26	MATURITY	250,000,000	0	250,000,000	0	
BANK OF AMERICA TRIPARTY	02/02/26	02/02/26	02/02/26	MATURITY	2,040,000,000	0	2,040,000,000	0	
BANK OF AMERICA TRIPARTY	02/03/26	02/03/26	02/03/26	MATURITY	1,745,000,000	0	1,745,000,000	0	
BANK OF AMERICA TRIPARTY	02/04/26	02/04/26	02/04/26	MATURITY	2,379,000,000	0	2,379,000,000	0	
BANK OF AMERICA TRIPARTY	02/05/26	02/05/26	02/05/26	MATURITY	299,000,000	0	299,000,000	0	
BANK OF AMERICA TRIPARTY	02/06/26	02/06/26	02/06/26	MATURITY	2,230,000,000	0	2,230,000,000	0	
BANK OF AMERICA TRIPARTY	02/09/26	02/09/26	02/09/26	MATURITY	2,338,000,000	0	2,338,000,000	0	
BANK OF AMERICA TRIPARTY	02/10/26	02/10/26	02/10/26	MATURITY	2,212,000,000	0	2,212,000,000	0	
BANK OF AMERICA TRIPARTY	02/11/26	02/11/26	02/11/26	MATURITY	2,218,000,000	0	2,218,000,000	0	
BANK OF AMERICA TRIPARTY	02/12/26	02/12/26	02/12/26	MATURITY	2,291,000,000	0	2,291,000,000	0	
BANK OF AMERICA TRIPARTY	02/13/26	02/13/26	02/13/26	MATURITY	2,023,000,000	0	2,023,000,000	0	
BANK OF AMERICA TRIPARTY	02/17/26	02/17/26	02/17/26	MATURITY	2,373,000,000	0	2,373,000,000	0	
BANK OF AMERICA TRIPARTY	02/18/26	02/18/26	02/18/26	MATURITY	2,165,000,000	0	2,165,000,000	0	
BANK OF AMERICA TRIPARTY	02/19/26	02/19/26	02/19/26	MATURITY	1,715,000,000	0	1,715,000,000	0	
BANK OF AMERICA TRIPARTY	02/20/26	02/20/26	02/20/26	MATURITY	1,855,000,000	0	1,855,000,000	0	
BANK OF AMERICA TRIPARTY	02/23/26	02/23/26	02/23/26	MATURITY	1,527,000,000	0	1,527,000,000	0	
BANK OF AMERICA TRIPARTY	02/24/26	02/24/26	02/24/26	MATURITY	2,216,000,000	0	2,216,000,000	0	
BANK OF AMERICA TRIPARTY	02/25/26	02/25/26	02/25/26	MATURITY	2,203,000,000	0	2,203,000,000	0	
BANK OF AMERICA TRIPARTY	02/26/26	02/26/26	02/26/26	MATURITY	1,866,000,000	0	1,866,000,000	0	
BANK OF AMERICA TRIPARTY	02/27/26	02/27/26	02/27/26	MATURITY	2,276,000,000	0	2,276,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/02/26	02/02/26	02/02/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/03/26	02/03/26	02/03/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/04/26	02/04/26	02/04/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/05/26	02/05/26	02/05/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/06/26	02/06/26	02/06/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/09/26	02/09/26	02/09/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/10/26	02/10/26	02/10/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/11/26	02/11/26	02/11/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/12/26	02/12/26	02/12/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/13/26	02/13/26	02/13/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/17/26	02/17/26	02/17/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/18/26	02/18/26	02/18/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/19/26	02/19/26	02/19/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/20/26	02/20/26	02/20/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/23/26	02/23/26	02/23/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/24/26	02/24/26	02/24/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/25/26	02/25/26	02/25/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/26/26	02/26/26	02/26/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BANK OF NOVA SCOTIA TRIPARTY	02/27/26	02/27/26	02/27/26	MATURITY	1,500,000,000	0	1,500,000,000	0	
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260210	02/10/26	02/10/26	02/10/26	MATURITY	42,550,000	0	42,550,000	0	
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260211	02/11/26	02/11/26	02/11/26	MATURITY	75,000,000	0	75,000,000	0	

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount Local	Total Real G/L
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260212	02/12/26	02/12/26	02/12/26	MATURITY	24,350,000	0	24,350,000	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260217	02/17/26	02/17/26	02/17/26	MATURITY	95,000,000	0	95,000,000	0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260219	02/19/26	02/19/26	02/19/26	MATURITY	50,000,000	0	50,000,000	0
BEDFORD ROW FDG CORP DI 0.0 20FEB26	02/20/26	02/20/26	02/20/26	MATURITY	200,000,000	0	200,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260203	02/03/26	02/03/26	02/03/26	MATURITY	217,000,000	0	217,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260205	02/05/26	02/05/26	02/05/26	MATURITY	160,000,000	0	160,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260210	02/10/26	02/10/26	02/10/26	MATURITY	130,000,000	0	130,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260217	02/17/26	02/17/26	02/17/26	MATURITY	182,000,000	0	182,000,000	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260224	02/24/26	02/24/26	02/24/26	MATURITY	160,000,000	0	160,000,000	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260218	02/18/26	02/18/26	02/18/26	MATURITY	130,000,000	0	130,000,000	0
BNG BK NV DISC COML PA 0.0 26FEB26	02/26/26	02/26/26	02/26/26	MATURITY	18,000,000	0	18,000,000	0
BPCE FIXED COUPON 0 MATURITY 20260220	02/20/26	02/20/26	02/20/26	MATURITY	75,000,000	0	75,000,000	0
CHARTA LLC FIXED COUPON 0 MATURITY 20260225	02/25/26	02/25/26	02/25/26	MATURITY	75,000,000	0	75,000,000	0
CHESHAM FIN LTD / 0.0 04FEB26 144A	02/04/26	02/04/26	02/04/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / 0.0 27FEB26 144A	02/27/26	02/27/26	02/27/26	MATURITY	155,000,000	0	155,000,000	0
CHESHAM FIN LTD / CHES 0.00 02FEB26	02/02/26	02/02/26	02/02/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 03FEB26	02/03/26	02/03/26	02/03/26	MATURITY	50,000,000	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 06FEB26	02/06/26	02/06/26	02/06/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 10FEB26	02/10/26	02/10/26	02/10/26	MATURITY	50,000,000	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 10FEB26	02/10/26	02/10/26	02/10/26	MATURITY	155,000,000	0	155,000,000	0
CHESHAM FIN LTD / CHES 0.00 13FEB26	02/13/26	02/13/26	02/13/26	MATURITY	125,000,000	0	125,000,000	0
CHESHAM FIN LTD / CHES 0.00 17FEB26	02/17/26	02/17/26	02/17/26	MATURITY	50,000,000	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 19FEB26	02/19/26	02/19/26	02/19/26	MATURITY	100,000,000	0	100,000,000	0
CHESHAM FIN LTD / CHES 0.00 24FEB26	02/24/26	02/24/26	02/24/26	MATURITY	50,000,000	0	50,000,000	0
CHESHAM FIN LTD / CHES 0.00 24FEB26	02/24/26	02/24/26	02/24/26	MATURITY	25,000,000	0	25,000,000	0
Chesham Finance LLC PABS4	02/03/26	02/03/26	02/03/26	MATURITY	155,000,000	0	155,000,000	0
Chesham Finance LLC PABS4	02/05/26	02/05/26	02/05/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLC PABS4	02/09/26	02/09/26	02/09/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLC PABS4	02/11/26	02/11/26	02/11/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLC PABS4	02/17/26	02/17/26	02/17/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLC PABS4	02/18/26	02/18/26	02/18/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLC PABS4	02/20/26	02/20/26	02/20/26	MATURITY	155,000,000	0	155,000,000	0
Chesham Finance LLC PABS4	02/23/26	02/23/26	02/23/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLC PABS4	02/25/26	02/25/26	02/25/26	MATURITY	100,000,000	0	100,000,000	0
Chesham Finance LLC PABS4	02/26/26	02/26/26	02/26/26	MATURITY	100,000,000	0	100,000,000	0
CIESCO LLC FIXED COUPON 0 MATURITY 20260223	02/23/26	02/23/26	02/23/26	MATURITY	40,000,000	0	40,000,000	0
CIESCO LLC FIXED COUPON 0 MATURITY 20260225	02/25/26	02/25/26	02/25/26	MATURITY	30,000,000	0	30,000,000	0
CRF FUNDING LLC FIXED COUPON 0 MATURITY 20260225	02/25/26	02/25/26	02/25/26	MATURITY	50,000,000	0	50,000,000	0
Credit Agricole Cor CDYAN	02/06/26	02/06/26	02/06/26	MATURITY	176,000,000	0	176,000,000	0
DZ BK AG DEUTSCHE ZENTR 0.0 05FEB26	02/05/26	02/05/26	02/05/26	MATURITY	100,000,000	0	100,000,000	0
FAIRWAY FIN CO DISC COM 0.0 12FEB26	02/12/26	02/12/26	02/12/26	MATURITY	50,000,000	0	50,000,000	0
GREAT BEAR FDG DAC 0.0 02FEB26 144A	02/02/26	02/02/26	02/02/26	MATURITY	100,000,000	0	100,000,000	0
GREAT BEAR FDG DAC 0.0 17FEB26 144A	02/17/26	02/17/26	02/17/26	MATURITY	120,000,000	0	120,000,000	0
GREAT BEAR FUND FIXED COUPON 0 MATURITY 20260213	02/13/26	02/13/26	02/13/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/02/26	02/02/26	02/02/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/02/26	02/02/26	02/02/26	MATURITY	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	02/02/26	02/02/26	02/02/26	MATURITY	700,000,000	0	700,000,000	0
HSBC TRIPARTY	02/03/26	02/03/26	02/03/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/03/26	02/03/26	02/03/26	MATURITY	400,000,000	0	400,000,000	0
HSBC TRIPARTY	02/03/26	02/03/26	02/03/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/04/26	02/04/26	02/04/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/04/26	02/04/26	02/04/26	MATURITY	1,000,000,000	0	1,000,000,000	0
HSBC TRIPARTY	02/05/26	02/05/26	02/05/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/05/26	02/05/26	02/05/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/06/26	02/06/26	02/06/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/06/26	02/06/26	02/06/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/09/26	02/09/26	02/09/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/09/26	02/09/26	02/09/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/10/26	02/10/26	02/10/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/10/26	02/10/26	02/10/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/10/26	02/10/26	02/10/26	MATURITY	600,000,000	0	600,000,000	0
HSBC TRIPARTY	02/11/26	02/11/26	02/11/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/11/26	02/11/26	02/11/26	MATURITY	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/11/26	02/11/26	02/11/26	MATURITY	650,000,000	0	650,000,000	0
HSBC TRIPARTY	02/12/26	02/12/26	02/12/26	MATURITY	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/12/26	02/12/26	02/12/26	MATURITY	800,000,000	0	800,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity	Trade	settlement	Transaction	Quantity	Traded Interest	Net Amount		Total Real G/L
	Date	Date	dt				Local		
HSBC TRIPARTY	02/12/26	02/12/26	02/12/26	MATURITY	300,000,000	0	300,000,000	0	
HSBC TRIPARTY	02/13/26	02/13/26	02/13/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/13/26	02/13/26	02/13/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/17/26	02/17/26	02/17/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/17/26	02/17/26	02/17/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/18/26	02/18/26	02/18/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/18/26	02/18/26	02/18/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/18/26	02/18/26	02/18/26	MATURITY	400,000,000	0	400,000,000	0	
HSBC TRIPARTY	02/19/26	02/19/26	02/19/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/19/26	02/19/26	02/19/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/20/26	02/20/26	02/20/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/20/26	02/20/26	02/20/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/23/26	02/23/26	02/23/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/23/26	02/23/26	02/23/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/24/26	02/24/26	02/24/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/24/26	02/24/26	02/24/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/25/26	02/25/26	02/25/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/25/26	02/25/26	02/25/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/25/26	02/25/26	02/25/26	MATURITY	250,000,000	0	250,000,000	0	
HSBC TRIPARTY	02/26/26	02/26/26	02/26/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/26/26	02/26/26	02/26/26	MATURITY	800,000,000	0	800,000,000	0	
HSBC TRIPARTY	02/26/26	02/26/26	02/26/26	MATURITY	650,000,000	0	650,000,000	0	
HSBC TRIPARTY	02/27/26	02/27/26	02/27/26	MATURITY	100,000,000	0	100,000,000	0	
HSBC TRIPARTY	02/27/26	02/27/26	02/27/26	MATURITY	800,000,000	0	800,000,000	0	
LA FAYETTE ASSET S 0.0 19FEB26 144A	02/19/26	02/19/26	02/19/26	MATURITY	100,000,000	0	100,000,000	0	
LION BAY FDG DAC DISC 0.00 17FEB26	02/17/26	02/17/26	02/17/26	MATURITY	56,000,000	0	56,000,000	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260202	02/02/26	02/02/26	02/02/26	MATURITY	96,000,000	0	96,000,000	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260203	02/03/26	02/03/26	02/03/26	MATURITY	80,000,000	0	80,000,000	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260205	02/05/26	02/05/26	02/05/26	MATURITY	30,000,000	0	30,000,000	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260206	02/06/26	02/06/26	02/06/26	MATURITY	130,000,000	0	130,000,000	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260209	02/09/26	02/09/26	02/09/26	MATURITY	176,000,000	0	176,000,000	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260210	02/10/26	02/10/26	02/10/26	MATURITY	230,000,000	0	230,000,000	0	
LION BAY FUND FIXED COUPON 0 MATURITY 20260219	02/19/26	02/19/26	02/19/26	MATURITY	106,000,000	0	106,000,000	0	
Lion Bay Funding LLCPABS4	02/24/26	02/24/26	02/24/26	MATURITY	71,000,000	0	71,000,000	0	
Lion Bay Funding LLCPABS4	02/26/26	02/26/26	02/26/26	MATURITY	106,000,000	0	106,000,000	0	
LMA SA / LMA AMERS LLC 0.0 11FEB26	02/11/26	02/11/26	02/11/26	MATURITY	20,000,000	0	20,000,000	0	
LMA SA / LMA AMERS LLC 0.0 13FEB26	02/13/26	02/13/26	02/13/26	MATURITY	50,000,000	0	50,000,000	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260202	02/02/26	02/02/26	02/02/26	MATURITY	47,500,000	0	47,500,000	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260204	02/04/26	02/04/26	02/04/26	MATURITY	95,200,000	0	95,200,000	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260209	02/09/26	02/09/26	02/09/26	MATURITY	65,100,000	0	65,100,000	0	
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260211	02/11/26	02/11/26	02/11/26	MATURITY	20,300,000	0	20,300,000	0	
Mizuho Bank Ltd. CDCDYAN	02/10/26	02/10/26	02/10/26	MATURITY	300,000,000	0	300,000,000	0	
MIZUHO BANK- LTD.	02/05/26	02/05/26	02/05/26	MATURITY	975,000,000	0	975,000,000	0	
MIZUHO BANK- LTD.	02/19/26	02/19/26	02/19/26	MATURITY	500,000,000	0	500,000,000	0	
MIZUHO BANK- LTD.	02/23/26	02/23/26	02/23/26	MATURITY	500,000,000	0	500,000,000	0	
MIZUHO BK LTD NEW YORK BRH 03FEB26	02/03/26	02/03/26	02/03/26	MATURITY	300,000,000	0	300,000,000	0	
MIZUHO BK LTD NEW YORK BRH 17FEB26	02/17/26	02/17/26	02/17/26	MATURITY	300,000,000	0	300,000,000	0	
MIZUHO BK LTD NEW YORK BRH 26FEB26	02/26/26	02/26/26	02/26/26	MATURITY	70,000,000	0	70,000,000	0	
MIZUHO TRIPARTY	02/02/26	02/02/26	02/02/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/03/26	02/03/26	02/03/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/04/26	02/04/26	02/04/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/05/26	02/05/26	02/05/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/06/26	02/06/26	02/06/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/09/26	02/09/26	02/09/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/10/26	02/10/26	02/10/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/11/26	02/11/26	02/11/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/12/26	02/12/26	02/12/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/13/26	02/13/26	02/13/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/17/26	02/17/26	02/17/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/18/26	02/18/26	02/18/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/19/26	02/19/26	02/19/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/20/26	02/20/26	02/20/26	MATURITY	400,000,000	0	400,000,000	0	
MIZUHO TRIPARTY	02/23/26	02/23/26	02/23/26	MATURITY	400,000,000	0	400,000,000	0	

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount Local	Total Real G/L
MIZUHO TRIPARTY	02/24/26	02/24/26	02/24/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	02/25/26	02/25/26	02/25/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	02/26/26	02/26/26	02/26/26	MATURITY	400,000,000	0	400,000,000	0
MIZUHO TRIPARTY	02/27/26	02/27/26	02/27/26	MATURITY	400,000,000	0	400,000,000	0
NATIONAL BANK OF CACP4-2	02/03/26	02/03/26	02/03/26	MATURITY	225,000,000	0	225,000,000	0
NATL BANK OF CAN FLOATING COUPON 3.96000 MATURITY 20260209	02/09/26	02/09/26	02/09/26	MATURITY	130,000,000	0	130,000,000	0
NATL BANK OF CAN FLOATING COUPON 4.00000 MATURITY 20260204	02/04/26	02/04/26	02/04/26	MATURITY	90,000,000	0	90,000,000	0
NORDEA BANK ABP	02/05/26	02/05/26	02/05/26	MATURITY	1,000,000,000	0	1,000,000,000	0
OLD LINE FDG LLC DISC C 0.0 10FEB26	02/10/26	02/10/26	02/10/26	MATURITY	100,000,000	0	100,000,000	0
PODIUM FDG TR DISC COM 0.00 06FEB26	02/06/26	02/06/26	02/06/26	MATURITY	28,500,000	0	28,500,000	0
PODIUM FUNDING TRUSCPABS3	02/05/26	02/05/26	02/05/26	MATURITY	25,000,000	0	25,000,000	0
Podium Funding TrusCPABS3	02/12/26	02/12/26	02/12/26	MATURITY	25,000,000	0	25,000,000	0
RABOBANK NEW YORK	02/03/26	02/03/26	02/03/26	MATURITY	975,000,000	0	975,000,000	0
RABOBANK NEW YORK	02/04/26	02/04/26	02/04/26	MATURITY	630,000,000	0	630,000,000	0
RABOBANK NEW YORK	02/10/26	02/10/26	02/10/26	MATURITY	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	02/11/26	02/11/26	02/11/26	MATURITY	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	02/17/26	02/17/26	02/17/26	MATURITY	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	02/18/26	02/18/26	02/18/26	MATURITY	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	02/24/26	02/24/26	02/24/26	MATURITY	975,000,000	0	975,000,000	0
RABOBANK NEW YORK	02/25/26	02/25/26	02/25/26	MATURITY	650,000,000	0	650,000,000	0
ROYAL BANK OF CANADA	02/03/26	02/03/26	02/03/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/05/26	02/05/26	02/05/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/06/26	02/06/26	02/06/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/09/26	02/09/26	02/09/26	MATURITY	750,000,000	0	750,000,000	0
ROYAL BANK OF CANADA	02/10/26	02/10/26	02/10/26	MATURITY	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/11/26	02/11/26	02/11/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/12/26	02/12/26	02/12/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/13/26	02/13/26	02/13/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/17/26	02/17/26	02/17/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/18/26	02/18/26	02/18/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/19/26	02/19/26	02/19/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/20/26	02/20/26	02/20/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/23/26	02/23/26	02/23/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/24/26	02/24/26	02/24/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/25/26	02/25/26	02/25/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/26/26	02/26/26	02/26/26	MATURITY	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/27/26	02/27/26	02/27/26	MATURITY	700,000,000	0	700,000,000	0
SALISBURY REC CO FIXED COUPON 0 MATURITY 20260210	02/10/26	02/10/26	02/10/26	MATURITY	50,000,000	0	50,000,000	0
SALISBURY REC CO FIXED COUPON 0 MATURITY 20260219	02/19/26	02/19/26	02/19/26	MATURITY	25,000,000	0	25,000,000	0
Salisbury ReceivabCPABS4	02/04/26	02/04/26	02/04/26	MATURITY	150,000,000	0	150,000,000	0
SALISBURY RECEIVABLES 0.00 05FEB26	02/05/26	02/05/26	02/05/26	MATURITY	80,000,000	0	80,000,000	0
SALISBURY RECEIVABLES 0.00 09FEB26	02/09/26	02/09/26	02/09/26	MATURITY	57,000,000	0	57,000,000	0
STARBIRD FDG CORP DISC 0.0 10FEB26	02/10/26	02/10/26	02/10/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG CORP DISC 0.0 18FEB26	02/18/26	02/18/26	02/18/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG CORP DISC 0.0 24FEB26	02/24/26	02/24/26	02/24/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG CORP DISC 0.0 26FEB26	02/26/26	02/26/26	02/26/26	MATURITY	275,000,000	0	275,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260202	02/02/26	02/02/26	02/02/26	MATURITY	100,000,000	0	100,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260203	02/03/26	02/03/26	02/03/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260204	02/04/26	02/04/26	02/04/26	MATURITY	300,000,000	0	300,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260205	02/05/26	02/05/26	02/05/26	MATURITY	252,800,000	0	252,800,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260206	02/06/26	02/06/26	02/06/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260209	02/09/26	02/09/26	02/09/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260211	02/11/26	02/11/26	02/11/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260212	02/12/26	02/12/26	02/12/26	MATURITY	240,000,000	0	240,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260213	02/13/26	02/13/26	02/13/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260217	02/17/26	02/17/26	02/17/26	MATURITY	200,000,000	0	200,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260219	02/19/26	02/19/26	02/19/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260220	02/20/26	02/20/26	02/20/26	MATURITY	200,000,000	0	200,000,000	0

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	Settlement Date	Transaction	Quantity	Traded Interest	Net Amount Local	Total Real G/L
STARBIRD FDG FIXED COUPON 0 MATURITY 20260223	02/23/26	02/23/26	02/23/26	MATURITY	225,000,000	0	225,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260225	02/25/26	02/25/26	02/25/26	MATURITY	250,000,000	0	250,000,000	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260227	02/27/26	02/27/26	02/27/26	MATURITY	100,000,000	0	100,000,000	0
SUMITOMO MITSUI TR BK 4.03 25FEB26	02/25/26	02/25/26	02/25/26	MATURITY	200,000,000	0	200,000,000	0
SUMITOMO MITSUI TR BK LTD N 23FEB26	02/23/26	02/23/26	02/23/26	MATURITY	130,000,000	0	130,000,000	0
SUMITOMO TRUST AND BANKING 13FEB26	02/13/26	02/13/26	02/13/26	MATURITY	200,000,000	0	200,000,000	0
THUNDER BAY FDG LLC DIS 0.0 10FEB26	02/10/26	02/10/26	02/10/26	MATURITY	25,000,000	0	25,000,000	0
TORONTO DOMINION BACDYAN	02/12/26	02/12/26	02/12/26	MATURITY	50,000,000	0	50,000,000	0
TORONTO DOMINION FLOATING COUPON 3.99000 MATURITY 20260227	02/27/26	02/27/26	02/27/26	MATURITY	255,000,000	0	255,000,000	0
TOYOTA CREDIT DE PUCP	02/12/26	02/12/26	02/12/26	MATURITY	32,000,000	0	32,000,000	0
TOYOTA CREDIT DE PUCP	02/17/26	02/17/26	02/17/26	MATURITY	20,000,000	0	20,000,000	0
TOYOTA MTR CRED FLOATING COUPON 3.970000 MATURITY 20260224	02/24/26	02/24/26	02/24/26	MATURITY	125,000,000	0	125,000,000	0
TRUIST BANK FIXED COUPON 0 MATURITY 20260210	02/10/26	02/10/26	02/10/26	MATURITY	70,000,000	0	70,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260224	02/24/26	02/24/26	02/24/26	MATURITY	150,000,000	0	150,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260226	02/26/26	02/26/26	02/26/26	MATURITY	200,000,000	0	200,000,000	0
VICTORY RECEIVABLES COR 0.0 18FEB26	02/18/26	02/18/26	02/18/26	MATURITY	41,000,000	0	41,000,000	0
EFF 2025-3 A1 FIXED COUPON 4.551000 MATURITY 20260720	07/20/26	02/20/26	02/20/26	PAYDOWN	2,372,600	0	2,372,600	0
EFF 2026-1 A1 FIXED COUPON 3.849000 MATURITY 20270222	02/22/27	02/20/26	02/20/26	PAYDOWN	20,780,085	0	20,780,085	0
GALC 2025-2 A1 FIXED COUPON 4.035000 MATURITY 20261116	11/16/26	01/15/26	01/15/26	PAYDOWN	3,393,949	0	3,393,949	0
GALC 2025-2 A1 FIXED COUPON 4.035000 MATURITY 20261116	11/16/26	02/17/26	02/17/26	PAYDOWN	3,644,636	0	3,644,636	0
ABN AMRO BANK N.V.	02/10/26	02/03/26	02/03/26	PURCHASE	1,600,000,000	0	1,600,000,000	0
ABN AMRO BANK N.V.	02/17/26	02/10/26	02/10/26	PURCHASE	1,600,000,000	0	1,600,000,000	0
ABN AMRO BANK N.V.	02/24/26	02/17/26	02/17/26	PURCHASE	1,600,000,000	0	1,600,000,000	0
ABN AMRO BANK N.V.	03/03/26	02/24/26	02/24/26	PURCHASE	1,600,000,000	0	1,600,000,000	0
ANGLESEA FDG PLC / ANGL 0.0 19AUG26	08/19/26	02/20/26	02/20/26	PURCHASE	30,000,000	0	29,442,000	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,028	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260213	02/13/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260213	02/13/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260217	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,964,222	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260217	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,964,222	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260220	02/20/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260220	02/20/26	02/13/26	02/13/26	PURCHASE	19,500,000	0	19,486,009	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260220	02/20/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,964,125	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260302	03/02/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,948,611	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260302	03/02/26	02/20/26	02/20/26	PURCHASE	33,000,000	0	32,966,083	0
ANGLESEA FUNDING FIXED COUPON 0 MATURITY 20260302	03/02/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,948,611	0
ANGLESEA FUNDING FLOATING COUPON 3.94000 MATURITY 20260724	07/24/26	01/26/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
ANGLESEA FUNDING FLOATING COUPON 3.94000 MATURITY 20260724	07/24/26	01/26/26	01/27/26	PURCHASE	25,000,000	0	25,000,000	0
ANGLESEA FUNDING FLOATING COUPON 3.94000 MATURITY 20260724	07/24/26	01/26/26	01/27/26	PURCHASE	50,000,000	0	50,000,000	0
Anglesea Funding LLC PABS4	02/24/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,964,125	0
Anglesea Funding LLC PABS4	02/24/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,964,125	0
Anglesea Funding LLC PABS4	08/20/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,085,500	0
Anglesea Funding LLC PABS4	08/20/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,085,500	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260213	02/13/26	02/06/26	02/06/26	PURCHASE	30,000,000	0	29,978,242	0
ANTALIS SA FIXED COUPON 0 MATURITY 20260213	02/13/26	02/06/26	02/06/26	PURCHASE	10,580,000	0	10,572,327	0

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount		Total Real GL
							Local		
ANTALIS SA FIXED COUPON 0 MATURITY 20260213	02/13/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,963,736		0
ANTALIS SA FIXED COUPON 0 MATURITY 20260220	02/20/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,963,736		0
ANTALIS SA FIXED COUPON 0 MATURITY 20260220	02/20/26	02/13/26	02/13/26	PURCHASE	28,150,000	0	28,129,583		0
ANTALIS SA FIXED COUPON 0 MATURITY 20260227	02/27/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,963,736		0
ANTALIS SA FIXED COUPON 0 MATURITY 20260227	02/27/26	02/20/26	02/20/26	PURCHASE	5,100,000	0	5,096,301		0
Atlantic Asset SecuCPABS4	04/23/26	02/18/26	02/20/26	PURCHASE	30,000,000	0	29,806,767		0
Atlantic Asset SecuCPABS4	04/23/26	02/18/26	02/20/26	PURCHASE	50,000,000	0	49,677,945		0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260420	04/20/26	02/20/26	02/20/26	PURCHASE	8,800,000	0	8,746,061		0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260521	05/21/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,566,556		0
ATLANTIC AST LLC FIXED COUPON 0 MATURITY 20260521	05/21/26	02/27/26	02/27/26	PURCHASE	3,885,000	0	3,851,321		0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/10/26	02/03/26	02/03/26	PURCHASE	1,350,000,000	0	1,350,000,000		0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/17/26	02/10/26	02/10/26	PURCHASE	1,375,000,000	0	1,375,000,000		0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	02/24/26	02/17/26	02/17/26	PURCHASE	1,400,000,000	0	1,400,000,000		0
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD.	03/03/26	02/24/26	02/24/26	PURCHASE	1,350,000,000	0	1,350,000,000		0
BANK OF AMERICA TRIPARTY	02/03/26	02/02/26	02/02/26	PURCHASE	1,745,000,000	0	1,745,000,000		0
BANK OF AMERICA TRIPARTY	02/04/26	02/03/26	02/03/26	PURCHASE	2,379,000,000	0	2,379,000,000		0
BANK OF AMERICA TRIPARTY	02/05/26	02/04/26	02/04/26	PURCHASE	299,000,000	0	299,000,000		0
BANK OF AMERICA TRIPARTY	02/06/26	02/05/26	02/05/26	PURCHASE	2,230,000,000	0	2,230,000,000		0
BANK OF AMERICA TRIPARTY	02/09/26	02/06/26	02/06/26	PURCHASE	2,338,000,000	0	2,338,000,000		0
BANK OF AMERICA TRIPARTY	02/10/26	02/09/26	02/09/26	PURCHASE	2,212,000,000	0	2,212,000,000		0
BANK OF AMERICA TRIPARTY	02/11/26	02/10/26	02/10/26	PURCHASE	2,218,000,000	0	2,218,000,000		0
BANK OF AMERICA TRIPARTY	02/12/26	02/11/26	02/11/26	PURCHASE	2,291,000,000	0	2,291,000,000		0
BANK OF AMERICA TRIPARTY	02/13/26	02/12/26	02/12/26	PURCHASE	2,023,000,000	0	2,023,000,000		0
BANK OF AMERICA TRIPARTY	02/17/26	02/13/26	02/13/26	PURCHASE	2,373,000,000	0	2,373,000,000		0
BANK OF AMERICA TRIPARTY	02/18/26	02/17/26	02/17/26	PURCHASE	2,165,000,000	0	2,165,000,000		0
BANK OF AMERICA TRIPARTY	02/19/26	02/18/26	02/18/26	PURCHASE	1,715,000,000	0	1,715,000,000		0
BANK OF AMERICA TRIPARTY	02/20/26	02/19/26	02/19/26	PURCHASE	1,855,000,000	0	1,855,000,000		0
BANK OF AMERICA TRIPARTY	02/23/26	02/20/26	02/20/26	PURCHASE	1,527,000,000	0	1,527,000,000		0
BANK OF AMERICA TRIPARTY	02/24/26	02/23/26	02/23/26	PURCHASE	2,216,000,000	0	2,216,000,000		0
BANK OF AMERICA TRIPARTY	02/25/26	02/24/26	02/24/26	PURCHASE	2,203,000,000	0	2,203,000,000		0
BANK OF AMERICA TRIPARTY	02/26/26	02/25/26	02/25/26	PURCHASE	1,866,000,000	0	1,866,000,000		0
BANK OF AMERICA TRIPARTY	02/27/26	02/26/26	02/26/26	PURCHASE	2,276,000,000	0	2,276,000,000		0
BANK OF AMERICA TRIPARTY	03/02/26	02/27/26	02/27/26	PURCHASE	2,169,000,000	0	2,169,000,000		0
BANK OF MONTREAL FIXED COUPON 0 MATURITY 20260423	04/23/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,633,472		0
BANK OF NOVA SCOTIA TRIPARTY	02/03/26	02/02/26	02/02/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/04/26	02/03/26	02/03/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/05/26	02/04/26	02/04/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/06/26	02/05/26	02/05/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/09/26	02/06/26	02/06/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/10/26	02/09/26	02/09/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/11/26	02/10/26	02/10/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/12/26	02/11/26	02/11/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/13/26	02/12/26	02/12/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/17/26	02/13/26	02/13/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/18/26	02/17/26	02/17/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/19/26	02/18/26	02/18/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/20/26	02/19/26	02/19/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/23/26	02/20/26	02/20/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/24/26	02/23/26	02/23/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/25/26	02/24/26	02/24/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/26/26	02/25/26	02/25/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	02/27/26	02/26/26	02/26/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BANK OF NOVA SCOTIA TRIPARTY	03/02/26	02/27/26	02/27/26	PURCHASE	1,500,000,000	0	1,500,000,000		0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260219	02/19/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,964,222		0
BARTON CAPITAL FIXED COUPON 0 MATURITY 20260311	03/11/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,860,125		0
BEDFORD ROW FDG CORP DI 0.0 18SEP26	09/18/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	48,923,750		0
BEDFORD ROW FDG CORP DI 0.0 18SEP26	09/18/26	02/20/26	02/20/26	PURCHASE	36,000,000	0	35,225,100		0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,028		0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,028		0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	30,000,000	0	29,978,417		0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260217	02/17/26	02/10/26	02/10/26	PURCHASE	32,000,000	0	31,976,978		0

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BENNINGTON STARK FIXED COUPON 0 MATURITY 20260217	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260217	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260217	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260224	02/24/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260224	02/24/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260224	02/24/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260224	02/24/26	02/17/26	02/17/26	PURCHASE	10,000,000	0	9,992,806	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260303	03/03/26	02/24/26	02/24/26	PURCHASE	35,000,000	0	34,974,820	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260303	03/03/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260303	03/03/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,964,028	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260326	03/26/26	02/05/26	02/05/26	PURCHASE	22,687,000	0	22,571,202	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260326	03/26/26	02/05/26	02/05/26	PURCHASE	50,000,000	0	49,744,792	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260326	03/26/26	02/05/26	02/05/26	PURCHASE	50,000,000	0	49,744,792	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260401	04/01/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,702,334	0
BENNINGTON STARK FIXED COUPON 0 MATURITY 20260401	04/01/26	02/03/26	02/03/26	PURCHASE	17,000,000	0	16,898,793	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260218	02/18/26	02/11/26	02/11/26	PURCHASE	50,000,000	0	49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260218	02/18/26	02/11/26	02/11/26	PURCHASE	30,000,000	0	29,978,708	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260218	02/18/26	02/11/26	02/11/26	PURCHASE	50,000,000	0	49,964,514	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260305	03/05/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260305	03/05/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,964,320	0
BNG BANK NV FIXED COUPON 0 MATURITY 20260305	03/05/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,964,320	0
BNG BK NV DISC COML PA 0.0 26FEB26	02/26/26	02/19/26	02/19/26	PURCHASE	18,000,000	0	17,987,138	0
CHARTA LLC FIXED COUPON 0 MATURITY 20260828	08/28/26	02/27/26	02/27/26	PURCHASE	25,000,000	0	24,531,097	0
CHARTA LLC FIXED COUPON 0 MATURITY 20260828	08/28/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,062,195	0
CHESHAM FIN LTD / 0.0 04FEB26 144A	02/04/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 04FEB26 144A	02/04/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 27FEB26 144A	02/27/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / 0.0 27FEB26 144A	02/27/26	02/20/26	02/20/26	PURCHASE	5,000,000	0	4,996,422	0
CHESHAM FIN LTD / 0.0 27FEB26 144A	02/27/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / 0.0 27FEB26 144A	02/27/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 02MAR26	03/02/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / CHES 0.00 02MAR26	03/02/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,984,709	0
CHESHAM FIN LTD / CHES 0.00 06FEB26	02/06/26	02/05/26	02/05/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 06FEB26	02/06/26	02/05/26	02/05/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 06MAR26	03/06/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 10FEB26	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 10FEB26	02/10/26	02/03/26	02/03/26	PURCHASE	5,000,000	0	4,996,422	0
CHESHAM FIN LTD / CHES 0.00 10FEB26	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 10FEB26	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 10FEB26	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 13FEB26	02/13/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,984,667	0
CHESHAM FIN LTD / CHES 0.00 13FEB26	02/13/26	02/10/26	02/10/26	PURCHASE	10,000,000	0	9,996,933	0
CHESHAM FIN LTD / CHES 0.00 13FEB26	02/13/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 13FEB26	02/13/26	02/12/26	02/12/26	PURCHASE	15,000,000	0	14,998,471	0
CHESHAM FIN LTD / CHES 0.00 17FEB26	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 19FEB26	02/19/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 19FEB26	02/19/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	49,994,903	0
CHESHAM FIN LTD / CHES 0.00 24FEB26	02/24/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,964,222	0
CHESHAM FIN LTD / CHES 0.00 24FEB26	02/24/26	02/23/26	02/23/26	PURCHASE	25,000,000	0	24,997,452	0
Chesham Finance LLCCPABS4	02/03/26	02/02/26	02/02/26	PURCHASE	50,000,000	0	49,994,903	0
Chesham Finance LLCCPABS4	02/03/26	02/02/26	02/02/26	PURCHASE	50,000,000	0	49,994,903	0

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							Local		
Chesham Finance LLCCPABS4	02/05/26	02/04/26	02/04/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/05/26	02/04/26	02/04/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/09/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,984,709	0	0
Chesham Finance LLCCPABS4	02/09/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,984,709	0	0
Chesham Finance LLCCPABS4	02/11/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/11/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/17/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,979,611	0	0
Chesham Finance LLCCPABS4	02/17/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,979,611	0	0
Chesham Finance LLCCPABS4	02/20/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,964,222	0	0
Chesham Finance LLCCPABS4	02/20/26	02/13/26	02/13/26	PURCHASE	5,000,000	0	4,996,422	0	0
Chesham Finance LLCCPABS4	02/18/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/18/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/20/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/20/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/23/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,984,709	0	0
Chesham Finance LLCCPABS4	02/23/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,984,709	0	0
Chesham Finance LLCCPABS4	03/03/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,964,222	0	0
Chesham Finance LLCCPABS4	02/25/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/25/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/26/26	02/25/26	02/25/26	PURCHASE	50,000,000	0	49,994,903	0	0
Chesham Finance LLCCPABS4	02/26/26	02/25/26	02/25/26	PURCHASE	50,000,000	0	49,994,903	0	0
COLLAT COMMV FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	50,000,000	0	0
COLLAT COMMV FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	50,000,000	0	0
COLLAT COMMV FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	50,000,000	0	0
COLLAT COMMV FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	50,000,000	0	0
DREY-GVT CSH-I	08/01/54	02/05/26	02/05/26	PURCHASE	3,010,580	0	3,010,580	0	0
DREY-GVT CSH-I	08/01/54	02/10/26	02/10/26	PURCHASE	5,046,677	0	5,046,677	0	0
DREY-GVT CSH-I	08/01/54	02/13/26	02/13/26	PURCHASE	2,266,541	0	2,266,541	0	0
DREY-GVT CSH-I	08/01/54	02/19/26	02/19/26	PURCHASE	2,880,912	0	2,880,912	0	0
DREY-GVT CSH-I	08/01/54	02/23/26	02/23/26	PURCHASE	3,184,845	0	3,184,845	0	0
DREY-GVT CSH-I	08/01/54	02/25/26	02/25/26	PURCHASE	3,009,096	0	3,009,096	0	0
DZ Bank AG DeutscheCP4-2	08/06/26	02/03/26	02/04/26	PURCHASE	50,000,000	0	49,055,771	0	0
DZ Bank AG DeutscheCP4-2	08/06/26	02/03/26	02/04/26	PURCHASE	50,000,000	0	49,055,771	0	0
DZ Bank AG DeutscheCP4-2	08/06/26	02/03/26	02/04/26	PURCHASE	50,000,000	0	49,055,771	0	0
DZ Bank AG DeutscheCP4-2	08/06/26	02/03/26	02/04/26	PURCHASE	20,000,000	0	19,622,308	0	0
DZ Bank AG DeutscheCP4-2	08/06/26	02/03/26	02/04/26	PURCHASE	50,000,000	0	49,055,771	0	0
DZ Bank AG DeutscheCP4-2	08/07/26	02/04/26	02/05/26	PURCHASE	50,000,000	0	49,055,771	0	0
FAIRWAY FINANCE FIXED COUPON 0 MATURITY 20260812	08/12/26	02/12/26	02/12/26	PURCHASE	25,000,000	0	24,533,674	0	0
Gotham Funding CorpCPABS4	05/22/26	02/25/26	02/26/26	PURCHASE	50,000,000	0	49,557,292	0	0
Gotham Funding CorpCPABS4	05/22/26	02/25/26	02/26/26	PURCHASE	50,000,000	0	49,557,292	0	0
Gotham Funding CorpCPABS4	05/22/26	02/25/26	02/26/26	PURCHASE	50,000,000	0	49,557,292	0	0
GOTHAM FUNDING FIXED COUPON 0 MATURITY 20260519	05/19/26	02/25/26	02/25/26	PURCHASE	9,200,000	0	9,120,458	0	0
Great Bear Funding CPABS4	03/19/26	02/02/26	02/02/26	PURCHASE	50,000,000	0	49,766,250	0	0
Great Bear Funding CPABS4	03/19/26	02/02/26	02/02/26	PURCHASE	50,000,000	0	49,766,250	0	0
Great Bear Funding CPABS4	03/18/26	02/17/26	02/17/26	PURCHASE	5,000,000	0	4,984,976	0	0
Great Bear Funding CPABS4	03/18/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,849,764	0	0
Great Bear Funding CPABS4	03/18/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,849,764	0	0
Great Bear Funding CPABS4	03/18/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,849,764	0	0
GTA FDG LLC DISC COMPL P 0.0 24AUG26	08/24/26	02/25/26	02/25/26	PURCHASE	50,000,000	0	49,067,500	0	0
HSBC TRIPARTY	02/03/26	02/02/26	02/02/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/03/26	02/02/26	02/02/26	PURCHASE	400,000,000	0	400,000,000	0	0
HSBC TRIPARTY	02/03/26	02/02/26	02/02/26	PURCHASE	800,000,000	0	800,000,000	0	0
HSBC TRIPARTY	02/04/26	02/03/26	02/03/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/04/26	02/03/26	02/03/26	PURCHASE	1,000,000,000	0	1,000,000,000	0	0
HSBC TRIPARTY	02/05/26	02/04/26	02/04/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/05/26	02/04/26	02/04/26	PURCHASE	800,000,000	0	800,000,000	0	0
HSBC TRIPARTY	02/06/26	02/05/26	02/05/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/06/26	02/05/26	02/05/26	PURCHASE	800,000,000	0	800,000,000	0	0
HSBC TRIPARTY	02/09/26	02/06/26	02/06/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/09/26	02/06/26	02/06/26	PURCHASE	800,000,000	0	800,000,000	0	0
HSBC TRIPARTY	02/10/26	02/09/26	02/09/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/10/26	02/09/26	02/09/26	PURCHASE	800,000,000	0	800,000,000	0	0
HSBC TRIPARTY	02/10/26	02/09/26	02/09/26	PURCHASE	600,000,000	0	600,000,000	0	0
HSBC TRIPARTY	02/11/26	02/10/26	02/10/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/11/26	02/10/26	02/10/26	PURCHASE	800,000,000	0	800,000,000	0	0
HSBC TRIPARTY	02/11/26	02/10/26	02/10/26	PURCHASE	650,000,000	0	650,000,000	0	0
HSBC TRIPARTY	02/12/26	02/11/26	02/11/26	PURCHASE	100,000,000	0	100,000,000	0	0
HSBC TRIPARTY	02/12/26	02/11/26	02/11/26	PURCHASE	800,000,000	0	800,000,000	0	0

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Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount Local	Total Real G/L
HSBC TRIPARTY	02/12/26	02/11/26	02/11/26	PURCHASE	300,000,000	0	300,000,000	0
HSBC TRIPARTY	02/13/26	02/12/26	02/12/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/13/26	02/12/26	02/12/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/17/26	02/13/26	02/13/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/17/26	02/13/26	02/13/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/18/26	02/17/26	02/17/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/18/26	02/17/26	02/17/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/18/26	02/17/26	02/17/26	PURCHASE	400,000,000	0	400,000,000	0
HSBC TRIPARTY	02/19/26	02/18/26	02/18/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/19/26	02/18/26	02/18/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/20/26	02/19/26	02/19/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/20/26	02/19/26	02/19/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/23/26	02/20/26	02/20/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/23/26	02/20/26	02/20/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/24/26	02/23/26	02/23/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/24/26	02/23/26	02/23/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/25/26	02/24/26	02/24/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/25/26	02/24/26	02/24/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/25/26	02/24/26	02/24/26	PURCHASE	250,000,000	0	250,000,000	0
HSBC TRIPARTY	02/26/26	02/25/26	02/25/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/26/26	02/25/26	02/25/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	02/26/26	02/25/26	02/25/26	PURCHASE	650,000,000	0	650,000,000	0
HSBC TRIPARTY	02/27/26	02/26/26	02/26/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	02/27/26	02/26/26	02/26/26	PURCHASE	800,000,000	0	800,000,000	0
HSBC TRIPARTY	03/02/26	02/27/26	02/27/26	PURCHASE	100,000,000	0	100,000,000	0
HSBC TRIPARTY	03/02/26	02/27/26	02/27/26	PURCHASE	700,000,000	0	700,000,000	0
HSBC TRIPARTY	03/02/26	02/27/26	02/27/26	PURCHASE	500,000,000	0	500,000,000	0
LIBERTY ST FDG FIXED COUPON 0 MATURITY 20260617	06/17/26	02/13/26	02/13/26	PURCHASE	45,000,000	0	44,421,850	0
LIBERTY ST FDG FIXED COUPON 0 MATURITY 20260617	06/17/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,357,611	0
LION BAY FDG DAC DISC 0.00 17FEB26	02/17/26	02/09/26	02/09/26	PURCHASE	46,000,000	0	45,962,280	0
LION BAY FDG DAC DISC 0.00 17FEB26	02/17/26	02/13/26	02/13/26	PURCHASE	10,000,000	0	9,995,933	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260203	02/03/26	02/02/26	02/02/26	PURCHASE	50,000,000	0	49,994,903	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260203	02/03/26	02/02/26	02/02/26	PURCHASE	30,000,000	0	29,996,942	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260205	02/05/26	02/04/26	02/04/26	PURCHASE	30,000,000	0	29,996,950	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260206	02/06/26	02/05/26	02/05/26	PURCHASE	50,000,000	0	49,994,917	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260206	02/06/26	02/05/26	02/05/26	PURCHASE	50,000,000	0	49,994,917	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260206	02/06/26	02/05/26	02/05/26	PURCHASE	30,000,000	0	29,996,950	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260209	02/09/26	02/02/26	02/02/26	PURCHASE	46,000,000	0	45,966,995	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260209	02/09/26	02/06/26	02/06/26	PURCHASE	30,000,000	0	29,990,850	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260209	02/09/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,984,750	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260209	02/09/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,984,750	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260210	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,964,125	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260210	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,917	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260210	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,917	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260210	02/10/26	02/09/26	02/09/26	PURCHASE	30,000,000	0	29,996,950	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260219	02/19/26	02/12/26	02/12/26	PURCHASE	6,000,000	0	5,995,707	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260219	02/19/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,964,222	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260219	02/19/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,964,222	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260305	03/05/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,964,222	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260305	03/05/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,964,222	0
LION BAY FUND FIXED COUPON 0 MATURITY 20260305	03/05/26	02/26/26	02/26/26	PURCHASE	6,000,000	0	5,995,707	0

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount		Total Real G/L
							Local		
Lion Bay Funding LLC PABS4	02/24/26	02/17/26	02/17/26	PURCHASE	21,000,000	0	20,984,933		0
Lion Bay Funding LLC PABS4	02/24/26	02/17/26	02/17/26	PURCHASE	50,000,000	0	49,964,125		0
Lion Bay Funding LLC PABS4	02/26/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,964,222		0
Lion Bay Funding LLC PABS4	02/26/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,964,222		0
Lion Bay Funding LLC PABS4	02/26/26	02/19/26	02/19/26	PURCHASE	6,000,000	0	5,995,707		0
MANHATTAN ASSET FDG CO 0.0 18MAY26	05/18/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	49,537,695		0
MANHATTAN ASSET FDG CO 0.0 18MAY26	05/18/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	49,537,695		0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260204	02/04/26	02/03/26	02/03/26	PURCHASE	45,200,000	0	45,195,430		0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260204	02/04/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	49,994,945		0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260209	02/09/26	02/06/26	02/06/26	PURCHASE	50,000,000	0	49,984,834		0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260209	02/09/26	02/06/26	02/06/26	PURCHASE	15,100,000	0	15,095,420		0
MATCHPOINT FIN FIXED COUPON 0 MATURITY 20260211	02/11/26	02/10/26	02/10/26	PURCHASE	20,300,000	0	20,297,947		0
Mizuho Bank Ltd. CDCDYAN	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	02/10/26	02/03/26	02/03/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	05/26/26	02/04/26	02/04/26	PURCHASE	40,000,000	0	40,000,000		0
Mizuho Bank Ltd. CDCDYAN	05/26/26	02/04/26	02/04/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	05/29/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	05/29/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	05/29/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	05/29/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	50,000,000		0
Mizuho Bank Ltd. CDCDYAN	05/29/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BANK- LTD.	02/05/26	02/04/26	02/04/26	PURCHASE	975,000,000	0	975,000,000		0
MIZUHO BANK- LTD.	02/19/26	02/18/26	02/18/26	PURCHASE	500,000,000	0	500,000,000		0
MIZUHO BANK- LTD.	02/23/26	02/20/26	02/20/26	PURCHASE	500,000,000	0	500,000,000		0
MIZUHO BK LTD NEW YORK BRH 04JUN26	06/04/26	02/19/26	02/19/26	PURCHASE	20,000,000	0	20,000,000		0
MIZUHO BK LTD NEW YORK BRH 04JUN26	06/04/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BK LTD NEW YORK BRH 04JUN26	06/04/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BK LTD NEW YORK BRH 17FEB26	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BK LTD NEW YORK BRH 17FEB26	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BK LTD NEW YORK BRH 17FEB26	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BK LTD NEW YORK BRH 17FEB26	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BK LTD NEW YORK BRH 17FEB26	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO BK LTD NEW YORK BRH 17FEB26	02/17/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000		0
MIZUHO TRIPARTY	02/03/26	02/02/26	02/02/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/04/26	02/03/26	02/03/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/05/26	02/04/26	02/04/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/06/26	02/05/26	02/05/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/09/26	02/06/26	02/06/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/10/26	02/09/26	02/09/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/11/26	02/10/26	02/10/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/12/26	02/11/26	02/11/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/13/26	02/12/26	02/12/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/17/26	02/13/26	02/13/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/18/26	02/17/26	02/17/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/19/26	02/18/26	02/18/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/20/26	02/19/26	02/19/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/23/26	02/20/26	02/20/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/24/26	02/23/26	02/23/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/25/26	02/24/26	02/24/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/26/26	02/25/26	02/25/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	02/27/26	02/26/26	02/26/26	PURCHASE	400,000,000	0	400,000,000		0
MIZUHO TRIPARTY	03/02/26	02/27/26	02/27/26	PURCHASE	400,000,000	0	400,000,000		0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270129	01/29/27	02/03/26	02/03/26	PURCHASE	20,000,000	0	19,268,000		0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270129	01/29/27	02/03/26	02/03/26	PURCHASE	50,000,000	0	48,170,000		0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270129	01/29/27	02/03/26	02/03/26	PURCHASE	50,000,000	0	48,170,000		0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270129	01/29/27	02/03/26	02/03/26	PURCHASE	50,000,000	0	48,170,000		0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270129	01/29/27	02/03/26	02/03/26	PURCHASE	50,000,000	0	48,170,000		0
NATL BANK OF CAN FIXED COUPON 0 MATURITY 20270129	01/29/27	02/03/26	02/03/26	PURCHASE	50,000,000	0	48,170,000		0

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount Local	Total Real G/L
NATL BANK OF CAN FLOATING COUPON 4.00000 MATURITY 20270211	02/11/27	02/11/26	02/11/26	PURCHASE	50,000,000	0	50,000,000	0
NATL BANK OF CAN FLOATING COUPON 4.00000 MATURITY 20270211	02/11/27	02/11/26	02/11/26	PURCHASE	50,000,000	0	50,000,000	0
NATL BANK OF CAN FLOATING COUPON 4.00000 MATURITY 20270211	02/11/27	02/11/26	02/11/26	PURCHASE	50,000,000	0	50,000,000	0
NATL BANK OF CAN FLOATING COUPON 4.00000 MATURITY 20270211	02/11/27	02/11/26	02/11/26	PURCHASE	50,000,000	0	50,000,000	0
NATL BANK OF CAN FLOATING COUPON 4.00000 MATURITY 20270211	02/11/27	02/11/26	02/11/26	PURCHASE	50,000,000	0	50,000,000	0
NATL BANK OF CAN FLOATING COUPON 4.00000 MATURITY 20270211	02/11/27	02/11/26	02/11/26	PURCHASE	50,000,000	0	50,000,000	0
NORDEA BANK ABP	02/05/26	02/04/26	02/04/26	PURCHASE	1,000,000,000	0	1,000,000,000	0
PARK AVE COLL FLOATING COUPON 3.98000 MATURITY 20261030	10/30/26	02/02/26	02/02/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.98000 MATURITY 20261030	10/30/26	02/02/26	02/02/26	PURCHASE	1,000,000	0	1,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATURITY 20261120	11/20/26	02/24/26	02/24/26	PURCHASE	25,000,000	0	25,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATURITY 20261120	11/20/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	42,000,000	0	42,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	50,000,000	0
PARK AVE COLL FLOATING COUPON 3.99000 MATURITY 20261123	11/23/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	50,000,000	0
PODIUM FDG TR DISC COM 0.00 12AUG26	08/12/26	02/12/26	02/12/26	PURCHASE	3,000,000	0	2,944,041	0
Podium Funding TrusCPABS3	02/12/26	02/05/26	02/05/26	PURCHASE	25,000,000	0	24,982,208	0
RABOBANK NEW YORK	02/10/26	02/03/26	02/03/26	PURCHASE	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	02/11/26	02/04/26	02/04/26	PURCHASE	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	02/17/26	02/10/26	02/10/26	PURCHASE	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	02/18/26	02/11/26	02/11/26	PURCHASE	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	02/24/26	02/17/26	02/17/26	PURCHASE	975,000,000	0	975,000,000	0
RABOBANK NEW YORK	02/25/26	02/18/26	02/18/26	PURCHASE	650,000,000	0	650,000,000	0
RABOBANK NEW YORK	03/03/26	02/24/26	02/24/26	PURCHASE	950,000,000	0	950,000,000	0
RABOBANK NEW YORK	03/04/26	02/25/26	02/25/26	PURCHASE	650,000,000	0	650,000,000	0
ROYAL BANK OF CANADA	02/03/26	02/02/26	02/02/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/05/26	02/04/26	02/04/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/06/26	02/05/26	02/05/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/09/26	02/06/26	02/06/26	PURCHASE	750,000,000	0	750,000,000	0
ROYAL BANK OF CANADA	02/10/26	02/09/26	02/09/26	PURCHASE	500,000,000	0	500,000,000	0
ROYAL BANK OF CANADA	02/11/26	02/10/26	02/10/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/12/26	02/11/26	02/11/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/13/26	02/12/26	02/12/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/17/26	02/13/26	02/13/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/18/26	02/17/26	02/17/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/19/26	02/18/26	02/18/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/20/26	02/19/26	02/19/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/23/26	02/20/26	02/20/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/24/26	02/23/26	02/23/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/25/26	02/24/26	02/24/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/26/26	02/25/26	02/25/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	02/27/26	02/26/26	02/26/26	PURCHASE	700,000,000	0	700,000,000	0
ROYAL BANK OF CANADA	03/02/26	02/27/26	02/27/26	PURCHASE	700,000,000	0	700,000,000	0
SALISBURY REC CO FIXED COUPON 0 MATURITY 20260609	06/09/26	02/04/26	02/04/26	PURCHASE	50,000,000	0	49,348,959	0
SALISBURY REC CO FIXED COUPON 0 MATURITY 20260609	06/09/26	02/04/26	02/04/26	PURCHASE	50,000,000	0	49,348,959	0
Salisbury ReceivablCPABS4	06/11/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,369,792	0
Salisbury ReceivablCPABS4	06/11/26	02/10/26	02/10/26	PURCHASE	26,000,000	0	25,672,292	0
Salisbury ReceivablCPABS4	05/21/26	02/17/26	02/17/26	PURCHASE	25,000,000	0	24,757,167	0
SALISBURY RECEIVABLES 0.00 10JUN26	06/10/26	02/05/26	02/05/26	PURCHASE	30,000,000	0	29,609,375	0
SALISBURY RECEIVABLES 0.00 10JUN26	06/10/26	02/05/26	02/05/26	PURCHASE	50,000,000	0	49,348,959	0
SALISBURY RECEIVABLES 0.00 11MAY26	05/11/26	02/09/26	02/09/26	PURCHASE	25,000,000	0	24,762,389	0
STARBIRD FDG CORP DISC 0.0 10FEB26	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG CORP DISC 0.0 10FEB26	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG CORP DISC 0.0 10FEB26	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG CORP DISC 0.0 10FEB26	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG CORP DISC 0.0 10FEB26	02/10/26	02/09/26	02/09/26	PURCHASE	50,000,000	0	49,994,945	0

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	Settlement dt	Transaction	Quantity	Traded Interest	Net Amount Local	Total Real G/L
STARBIRD FDG FIXED COUPON 0 MATURITY 20260211	02/11/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260211	02/11/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260211	02/11/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260212	02/12/26	02/11/26	02/11/26	PURCHASE	40,000,000	0	39,995,956	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260212	02/12/26	02/11/26	02/11/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260212	02/12/26	02/11/26	02/11/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260212	02/12/26	02/11/26	02/11/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260212	02/12/26	02/11/26	02/11/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260213	02/13/26	02/12/26	02/12/26	PURCHASE	25,000,000	0	24,997,472	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260213	02/13/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260213	02/13/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260213	02/13/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260213	02/13/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260217	02/17/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,979,778	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260217	02/17/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,979,778	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260217	02/17/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,979,778	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260217	02/17/26	02/13/26	02/13/26	PURCHASE	50,000,000	0	49,979,778	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260219	02/19/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260219	02/19/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260219	02/19/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260219	02/19/26	02/18/26	02/18/26	PURCHASE	25,000,000	0	24,997,472	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260220	02/20/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260220	02/20/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260220	02/20/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260220	02/20/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260223	02/23/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260223	02/23/26	02/20/26	02/20/26	PURCHASE	25,000,000	0	24,992,417	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260223	02/23/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260223	02/23/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260223	02/23/26	02/20/26	02/20/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260225	02/25/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260225	02/25/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260225	02/25/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260225	02/25/26	02/24/26	02/24/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260227	02/27/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,994,945	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260227	02/27/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,994,945	0

TRADING ACTIVITY FOR FEBRUARY 2026

Issue Description	Maturity Date	Trade Date	settlement dt	Transaction	Quantity	Traded Interest	Net Amount Local	Total Real G/L
STARBIRD FDG FIXED COUPON 0 MATURITY 20260302	03/02/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260302	03/02/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,984,834	0
STARBIRD FDG FIXED COUPON 0 MATURITY 20260302	03/02/26	02/27/26	02/27/26	PURCHASE	50,000,000	0	49,984,834	0
Sumitomo Mitsui TruCDYAN	05/20/26	02/23/26	02/25/26	PURCHASE	30,000,000	0	30,000,000	0
SUMITOMO TRUST AND BANKING 18MAY26	05/18/26	02/13/26	02/17/26	PURCHASE	200,000,000	0	198,117,880	0
TORONTO DOMIN NY FLOATING COUPON 4.010000 MATURITY 20270212	02/12/27	02/12/26	02/12/26	PURCHASE	50,000,000	0	50,000,000	0
TORONTO DOMIN NY FLOATING COUPON 4.010000 MATURITY 20270212	02/12/27	02/12/26	02/12/26	PURCHASE	30,000,000	0	30,000,000	0
TORONTO DOMIN NY FLOATING COUPON 4.010000 MATURITY 20270212	02/12/27	02/12/26	02/12/26	PURCHASE	50,000,000	0	50,000,000	0
TORONTO DOMIN NY FLOATING COUPON 4.010000 MATURITY 20270212	02/12/27	02/12/26	02/12/26	PURCHASE	50,000,000	0	50,000,000	0
TORONTO DOMINION BK NY BRH 16NOV26	11/16/26	02/18/26	02/18/26	PURCHASE	50,000,000	0	50,000,000	0
TORONTO DOMINION BK NY BRH 16NOV26	11/16/26	02/18/26	02/18/26	PURCHASE	45,000,000	0	45,000,000	0
TOYOTA MTR CRED FLOATING COUPON 4.000000 MATURITY 20270212	02/12/27	02/10/26	02/12/26	PURCHASE	50,000,000	0	50,000,000	0
TRUIST BK WINSTON-SALEM N C 10JUN26	06/10/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000	0
TRUIST BK WINSTON-SALEM N C 10JUN26	06/10/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000	0
TRUIST BK WINSTON-SALEM N C 10JUN26	06/10/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000	0
TRUIST BK WINSTON-SALEM N C 10JUN26	06/10/26	02/10/26	02/10/26	PURCHASE	50,000,000	0	50,000,000	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260224	02/24/26	02/23/26	02/23/26	PURCHASE	50,000,000	0	49,994,903	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260224	02/24/26	02/23/26	02/23/26	PURCHASE	50,000,000	0	49,994,903	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260224	02/24/26	02/23/26	02/23/26	PURCHASE	50,000,000	0	49,994,903	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260226	02/26/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,964,125	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260226	02/26/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,964,125	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260226	02/26/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,964,125	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260226	02/26/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,964,125	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260226	02/26/26	02/19/26	02/19/26	PURCHASE	50,000,000	0	49,964,125	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260302	03/02/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,979,556	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260302	03/02/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,979,556	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260302	03/02/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,979,556	0
UNITEDHEALTH GRP FIXED COUPON 0 MATURITY 20260302	03/02/26	02/26/26	02/26/26	PURCHASE	50,000,000	0	49,979,556	0
VICTORY REC FIXED COUPON 0 MATURITY 20260518	05/18/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,506,528	0
VICTORY REC FIXED COUPON 0 MATURITY 20260518	05/18/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,506,528	0
VICTORY REC FIXED COUPON 0 MATURITY 20260518	05/18/26	02/12/26	02/12/26	PURCHASE	50,000,000	0	49,506,528	0
DREY-GVT CSH-I	08/01/54	02/06/26	02/06/26	SELL	2,290,799	0	2,290,799	0
DREY-GVT CSH-I	08/01/54	02/09/26	02/09/26	SELL	719,781	0	719,781	0
DREY-GVT CSH-I	08/01/54	02/11/26	02/11/26	SELL	5,046,677	0	5,046,677	0
DREY-GVT CSH-I	08/01/54	02/17/26	02/17/26	SELL	2,266,541	0	2,266,541	0
DREY-GVT CSH-I	08/01/54	02/20/26	02/20/26	SELL	2,880,912	0	2,880,912	0
DREY-GVT CSH-I	08/01/54	02/24/26	02/24/26	SELL	3,184,845	0	3,184,845	0
DREY-GVT CSH-I	08/01/54	02/26/26	02/26/26	SELL	3,009,096	0	3,009,096	0
						0	286,919,168,565	0



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Our Mission

Our mission is to provide superior investment management and trust services by proactively and comprehensively managing risk and adhering to the highest ethical, fiduciary, and professional standards.

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